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Fuzzy Portfolio Optimization: Theory and Methods 176. by Yong Fang, Kin Keung Lai, Shouyang Wang. Paperback (2008) \$ 109.99. Ship This Item — Qualifies for Free Shipping Buy Online, Pick up in Store is currently unavailable, but this item may be available for in-store purchase.

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series of portfolio selection models are given and some of them are more efficient for practical applications.

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The novel theory of investment portfolio optimization under uncertainty is presented based on fuzzy set theory and efficient forecasting methods. The direct problem of fuzzy portfolio optimization and dual problem are considered. In the direct problem structure of a portfolio is determined which provides the maximum profitableness at

### **PROBLEM OF FUZZY PORTFOLIO OPTIMIZATION AND ITS SOLUTION ...**

Ammar and Khalifa (2003) proposed a fuzzy portfolio optimization a quadratic programming approach to solve the fuzzy portfolio selection problem. Bilbao-Terol et al. (2006) employed a fuzzy compromise programming technique to deal with the fuzzy portfolio selection problem.

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Proposed two fuzzy portfolio optimization models which bases on the Markowitz Mean-Variance (MV) approach. The first model serves as an extension of MV optimization, using trapezoidal fuzzy numbers to describe securities parameters. The model returns fuzzy numbers of optimized portfolio expected return and variance.

## **Fuzzy portfolio optimization - File Exchange - MATLAB Central**

Keywords: fuzzy portfolio selection, quadratic multiobjective problem, Possibility theory, Particle swarm optimization. 1. Introduction . Portfolio selection has a central role in finance theory and practical applications. It has been first developed on the basis of a mean-variance approach proposed by [1], who combines probability theory

## **Fuzzy quadratic multiobjective portfolio selection model**

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Fuzzy set theory [ 21] is one of the effective methods to deal with such uncertainty. Many scholars have tried to employ fuzzy variables to manage portfolio selection problem and build many fuzzy portfolio models [ 22 - 24 ]. Wang and Zhu [ 25] introduced the fuzzy portfolio selection models.

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the modern portfolio theory introduced by Harry M. Markowitz in 1952, are ...

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Dealing with uncertainty, portfolio optimization theory began to move toward application of fuzzy mathematic. Besides presenting fuzzy models, this paper reveals the problem of reliability of the fuzzy model results. Solving this problem depends on the investor's attitude to the model results.

## **FUZZY PORTFOLIO OPTIMIZATION MODEL WITH ESTIMATION OF ...**

Portfolio optimization plays essential role in determining portfolio strategies for investors. Portfolio optimization is intrinsically a discrete optimization problem whose decision criteria are in conflict and the proposed study of this paper considers a portfolio optimization problem involving fuzzy random variables.



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## **Possibility theory for multiobjective fuzzy random ...**

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Portfolio optimization problem is concerned with choosing an optimal portfolio strategy that can strike a balance between maximizing investment return and minimizing investment risk. In many cases, the return rate of risky asset is neither a random variable nor a fuzzy variable. Then, it can be described as an uncertain variable.

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## **Uncertain portfolio optimization problem under a minimax ...**

portfolio optimization problem involving fuzzy random variables. To solve the proposed model, we first present the possibility and necessity-based model to reformulate the fuzzy random portfolio selection model into linear programming models and using the resulted linear programs, a multi-objective problem is constructed.

## **Possibility theory for multiobjective fuzzy random ...**

Membership Function Portfolio Optimization Portfolio Selection Fuzzy Variable Importance Weight These keywords were added by machine and not by the authors. This process is experimental and the keywords may be updated as the learning algorithm improves.

## **Portfolio Optimization Using Credibility Theory |**

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