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Author

Pankaj

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Fuzzy Portfolio Optimization: Advances in Hybrid Multi ...

Fuzzy Portfolio Optimization: Advances in Hybrid Multi-criteria Methodologies. Pankaj Gupta, Mukesh Kumar Mehlawat, Masahiro Inuiguchi, Suresh Chandra (auth.) This monograph presents a

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the markets are

affected by vagueness

and ambiguity, the

monograph deals with

fuzzy portfolio

optimization models.

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This monograph presents a comprehensive study of portfolio optimization, an important area of quantitative finance. Considering that the information available in financial markets is incomplete and that the markets are affected by vagueness and ambiguity, the

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financial markets is incomplete and that the markets are affected by vagueness and ambiguity, the monograph deals with fuzzy portfolio optimization models.

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This monograph presents a comprehensive study of portfolio optimization, an

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important area of quantitative finance. Considering that the information available in financial markets is incomplete and that the markets are affected by vagueness and ambiguity, the monograph deals with fuzzy portfolio optimization models.

Fuzzy portfolio optimization : advances in hybrid multi...

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(author) Pankaj Gupta,
Mukesh Kumar
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Optimization
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**Advances in Hybrid
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This is the first monograph on fuzzy portfolio optimization.

By using fuzzy mathematical approaches, quantitative analysis, qualitative analysis, the experts' knowledge and the investors' subjective opinions can be better integrated into portfolio selection models.

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To find the optimal asset allocation in each cluster we develop a hybrid model of optimization and fuzzy based on return rates, variance. This was done by maximizing the fuzzy return for a tolerable fuzzy risk and minimizing the fuzzy risk for a desirable fuzzy return separately at different confidence

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levels. 1.

Advances In
**Portfolio
Optimization of
Equity Mutual
Funds—Malaysian ...**

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

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this problem depends on the investor's attitude to the model results.

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Optimization: Theory and Methods 176. by Yong Fang, Kin Keung Lai, Shouyang Wang. Paperback (2008) \$ 109.99. Ship This Item — Qualifies for Free

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Computing, Vol. 316,
Springer, Heidelberg,

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1.

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Books/Monographs

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Pankaj Gupta, Mukesh

Kumar Mehlawat,

Masahiro Inuiguchi &

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August 24, 2018 Type

Package Title

Contemporary Portfolio

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Optimization

Version

1.0-0 Date 2018-08-20

Maintainer Ronald

Hochreiter

<ron@hochreiter.net>

Description Simplify

your portfolio

optimization process

by applying a

contemporary model-

ing way to model and

solve your portfolio

problems.

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Advances in Swarm

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Optimization
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International
Conference, ICSI 2020,
Belgrade, Serbia, July
14-20, 2020,

Proceedings ...
Bacterial Foraging
Optimization Based on
Levy Flight for Fuzzy
Portfolio Optimization.

Pages 287-298. ...
Modified Bacterial
Foraging Optimization
for Fuzzy Mean-Semiva
riance-Skewness
Portfolio Selection.

Pages 335-346.

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Fuzzy portfolio optimization. Advances in hybrid multi-criteria methodologies. Book. Jan 2014; Multi-criteria Portfolio Optimization Using Support Vector Machines and Genetic Algorithms.

**Pankaj GUPTA |
Persistent Systems
Ltd, Pune**

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Konak and Bagei applied fuzzy linear programming for portfolio optimization. Wang et al. introduced a new risk index variable called equilibrium risk value (ERV) of the random fuzzy expected value (EV) and the EV-ERV model was used for portfolio selection.

Optimization of Risk and Return Using Fuzzy Multiobjective

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Investors are concerned about the reliability and safety of their capital, especially its liquidity, when investing. This paper sets up a possibilistic portfolio selection model with liquidity constraint. In this model, the asset return and liquidity are fuzzy variables which follow the normal possibility distributions. Liquidity is measured as the

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turnover rate of the
asset. On the basis of

Hybrid Multi

**A Possibilistic
Portfolio Model with
Fuzzy Liquidity ...**

Multiple
satisfaction levels

Optimization in
portfolio decision
analysis under an
uncertain condition
with fuzzy

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