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(PDF) Portfolio Optimization with Fuzzy Returns

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.

Fuzzy Portfolio Optimization - Theory and Methods | Yong

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 monograph deals with fuzzy portfolio optimization models.

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In this paper, we insert the formulation of a fuzzy portfolio optimization problem as a convex quadratic programming approach and then give a numerical example in the support of this paper for illustration.

Fuzzy portfolio optimization a quadratic programming

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16 Using the fuzzy goals of the fund manager given above, it is easy to compute the membership functions $\hat{\mu}_k(R_k(x))$ for each yield curve scenario. The resulting optimisation problem given by (24)-(27) in Section 3 can then be used to compute the optimal portfolio that meets the goals of the fund manager.

PORTFOLIO SELECTION USING FUZZY DECISION THEORY

Thus, fuzzy logic is an appropriate tool to determine the portfolio that would best satisfy an individual describing his ideal portfolio with terms such as "low risk" and "high return". Maximize (1) where $R(x)$ is expected return, $V(x)$ is variance of returns, λ is the trade-off between mean and variance (Markowitz).

Fuzzy Logic and Compromise Programming in Portfolio Management

This paper discusses the fuzzy portfolio optimization problem where the asset returns are represented by fuzzy data. A mean-absolute deviation risk function model and Zadeh's extension principle are utilized for the solution method of portfolio optimization problem with fuzzy returns.

A fuzzy modeling for fuzzy portfolio optimization

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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By morphing mean-variance optimization (MVO) portfolio model into semi-absolute deviation (SAD) model, we apply multi criteria decision making (MCDM) via fuzzy mathematical programming to develop comprehensive models of asset portfolio optimization (APO) for the investors pursuing either of the aggressive or conservative strategies.

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