

عنوان مقاله:

Provide a multi-purpose fuzzy model for stock portfolio optimization

محل انتشار:

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خلاصه مقاله:

Researchers in the field of portfolio optimization made efforts to decrease uncertainty in future returns. Any disturbance in the parameter values causes the solution to be non-optimal or impossible. This study designs a strong fuzzy-multipurpose model for stock portfolio optimization based on Tehran Stock Exchange market data. At the end of the paper, the created model is compared with the results of the multi-objective model. The results show that the fuzzy multi-objective optimization model has relative stability and model compared to the multi-purpose optimization model is strong.

کلمات کلیدی:

Portfolio, multi-objective, Fuzzy robust, optimization

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