عنوان مقاله:

Particle swarm optimization approach to portfolio fuzzy optimization

محل انتشار:

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خلاصه مقاله:

This paper considers a heuristic method for solving portfolio selection problem based on the possibility theory, therefore, a particle swarm optimization is proposed to solve the corresponding optimization problem. Random fuzzy portfolio optimization are formulated as nonlinear programming. An example, which utilizes the data from Tehran exchange corporation, illustrate the whole idea on fuzzy portfolio optimization problem

کلمات کلیدی:

Portfolio optimization, possibility theory, particle swam optimization

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