**عنوان مقاله:**

A Fuzzy Goal Programming Model for Efficient Portfolio Selection

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**خلاصه مقاله:**

This paper considers a multi-objective portfolio selection problem imposed by gaining portfolio, divided yield, and risk control in anambiguous investment environment, in which return and risk are characterized by probabilistic numbers. Based on the theory of possibility,a new multi-objective portfolio optimization model with portfolio, divided yield, and risk control is proposed, and then the proposed modelis solved as a fuzzy goal programming model to fulfill aspiration level of each objective. Furthermore, numerical example of an efficientportfolio selection is provided to illustrate that the proposed model is versatile enough to be applicable to various unexpected conditions

**کلمات کلیدی:**

Multi-objective portfolio selection, Theory of possibility, Fuzzy goal programming model, Issues in finance

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