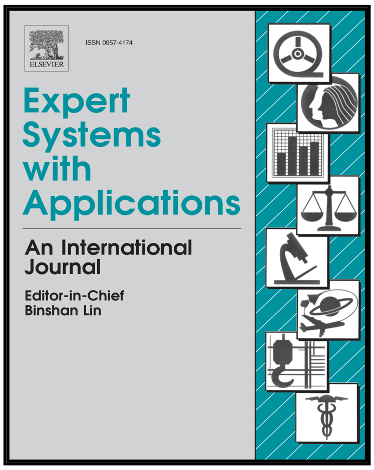
Accepted Manuscript



Mean-Semivariance Portfolio Optimization with Multiobjective Evolutionary Algorithms and Technical Analysis Rules

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PII: S0957-4174(17)30125-2
DOI: 10.1016/j.eswa.2017.02.033
Reference: ESWA 11141

To appear in: *Expert Systems With Applications*

Received date: 25 December 2016
Revised date: 20 February 2017

Please cite this article as: Luís Lobato Macedo , Pedro Godinho , Maria João Alves , Mean-Semivariance Portfolio Optimization with Multiobjective Evolutionary Algorithms and Technical Analysis Rules, *Expert Systems With Applications* (2017), doi: 10.1016/j.eswa.2017.02.033

Highlights

- NSGA II outperforms SPEA 2 with wider *fronts* and better relations *return-risk*
- Technical Analysis shows added value to trading when compared to Buy & Hold
- *Bollinger Bands* is the strategy of election with strong positive net results