Accepted Manuscript

Fireworks algorithm for mean-VaR/CVaR models

Tingting Zhang, Zhifeng Liu

PII: S0378-4371(17)30339-4

DOI: http://dx.doi.org/10.1016/j.physa.2017.04.036

Reference: PHYSA 18138

To appear in: Physica A

Received date: 1 January 2017 Revised date: 10 March 2017



Please cite this article as: T. Zhang, Z. Liu, Fireworks algorithm for mean-VaR/CVaR models, *Physica A* (2017), http://dx.doi.org/10.1016/j.physa.2017.04.036

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

ACCEPTED MANUSCRIPT

Highlights

- Introduce fireworks algorithm to solve the mean-VaR/CVaR model.
- Fireworks algorithm is better than genetic algorithm in portfolio optimization problem.
- Fireworks algorithm improves the optimization accuracy and the optimization speed.
- The optimal solution from fireworks algorithm is more stable.

Download English Version:

https://daneshyari.com/en/article/5102726

Download Persian Version:

https://daneshyari.com/article/5102726

<u>Daneshyari.com</u>