

Accepted Manuscript

Computing near-optimal Value-at-Risk portfolios using Integer Programming techniques

Onur Babat, Juan C. Vera, Luis F. Zuluaga

PII: S0377-2217(17)30799-3
DOI: [10.1016/j.ejor.2017.09.009](https://doi.org/10.1016/j.ejor.2017.09.009)
Reference: EOR 14687



To appear in: *European Journal of Operational Research*

Received date: 23 February 2017
Revised date: 9 August 2017
Accepted date: 7 September 2017

Please cite this article as: Onur Babat, Juan C. Vera, Luis F. Zuluaga, Computing near-optimal Value-at-Risk portfolios using Integer Programming techniques, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.09.009](https://doi.org/10.1016/j.ejor.2017.09.009)

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.

Highlights

- An algorithm to compute near-optimal Value at Risk portfolios is proposed.
- The algorithm provides a guarantee of the solution's near-optimality.
- The algorithm outperforms related algorithms proposed for this purpose.
- Min-risk/max-reward duality of portfolios extended to the non-convex case.

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/6895248>

Download Persian Version:

<https://daneshyari.com/article/6895248>

[Daneshyari.com](https://daneshyari.com)