

Accepted Manuscript

Multi-Objective Probabilistically Constrained Programs with Variable Risk: Models for Multi-Portfolio Financial Optimization

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PII: S0377-2217(16)00084-9
DOI: [10.1016/j.ejor.2016.01.039](https://doi.org/10.1016/j.ejor.2016.01.039)
Reference: EOR 13483



To appear in: *European Journal of Operational Research*

Received date: 25 September 2015
Revised date: 16 January 2016
Accepted date: 20 January 2016

Please cite this article as: Miguel A. Lejeune, Siqian Shen, Multi-Objective Probabilistically Constrained Programs with Variable Risk: Models for Multi-Portfolio Financial Optimization, *European Journal of Operational Research* (2016), doi: [10.1016/j.ejor.2016.01.039](https://doi.org/10.1016/j.ejor.2016.01.039)

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Highlights

- Boolean reformulation method for multi-objective joint chance-constrained problems (MOPCP).
- Multi-portfolio optimization models with centralized and decentralized approach.
- Computationally efficient MILP inner approximations or equivalent reformulations.
- Insights about reformulations, risk-revenue tradeoffs, and goal weighing.

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