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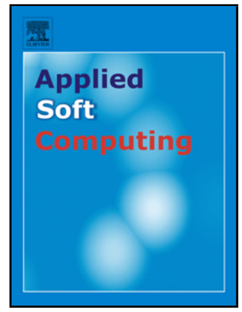

Title: Multi-objective heuristic algorithms for practical portfolio optimization and rebalancing with transaction cost

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Highlights

1. A tri-objective portfolio selection model is proposed with risk, return and transaction costs as objectives.
2. Three different models with different risk measures — variance, VaR and CVaR are discussed.
3. A new repair mechanism is proposed for handling practical constraints.
4. Three multi-objective evolutionary algorithms are adapted for the proposed models.