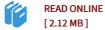


Computational Methods in Decision-Making, Economics and Finance

By Kontoghiorghes, Erricos John / Rustem, B.

Book Condition: New. Publisher/Verlag: Springer, Berlin | Computing has become essential for the modeling, analysis, and optimization of systems. This book is devoted to algorithms, computational analysis, and decision models. The chapters are organized in two parts: optimization models of decisions and models of pricing and equilibria. | Preface. Contributing Authors. Part I: Optimization Models. 1. Multi-period optimal asset allocation for a multi-currency hedged portfolio; D. Mignacca, A. Meucci. 2. Rebalancing Strategies for Long-term Investors; J.M. Mulvey, K.D. Simsek. 3. Multistage stochastic programming in computational finance; N. Gulpinar, et al. 4. Multistage stochastic optimization model for the cash management problem; O. Schmid. 5. Robust portfolio analysis; B. Rustem, R. Settergren. 6. Robust mean-semivariance portfolio optimization; O.L.V. Costa, et al. 7. Perturbative approaches for robust optimal portfolio problems; F. Trojani, P. Vanini. 8. Maxmin Portfolios in Models where Immunization is not Feasible; A. Balbás, A. Ibáñez. 9. Portfolio Optimization with VaR and Expected Shortfall; M. Gilli, E. Këllezi. 10. Borrowing Constraints, Portfolio Choice, and Precautionary Motives; M. Haliassos, C. Hassapis. 11. The risk profile problem for stock portfolio optimization; M.-Y. Kao, et al. 12. A capacitated transportation-inventory problem with stochastic demands; P. Chaovalitwongse, et al. 13. Utility maximisation with a time...



Reviews

This composed book is excellent. it was actually writtern very perfectly and valuable. I found out this book from my i and dad advised this book to learn. -- Maymie O'Kon

Here is the finest ebook i have got read until now. It really is simplistic but excitement within the 50 percent in the book. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- Lupe Connelly