



# Computational Methods in Decision-Making, Economics and Finance

By Kontoghiorghe, 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. Kéllez. 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...



**READ ONLINE**  
[ 9.62 MB ]

## Reviews

*Very good e book and useful one. it was actually writtern extremely properly and useful. I found out this pdf from my i and dad recommended this publication to discover.*

-- **Heloise Wiegand**

*This publication may be worth purchasing. I am quite late in start reading this one, but better then never. It is extremely difficult to leave it before concluding, once you begin to read the book.*

-- **Cassandra Von**