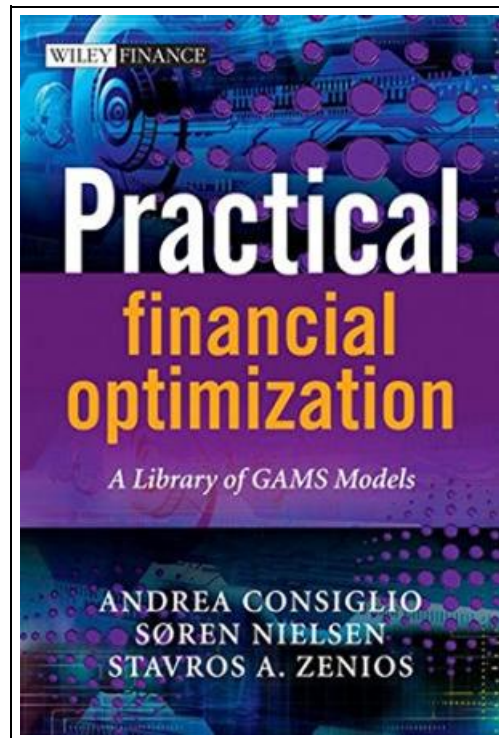


Practical Financial Optimization: A Library of GAMS Models (Hardback)



Filesize: 9.67 MB

Reviews

A fresh electronic book with a new perspective. It is one of the most remarkable book we have go through. Your daily life period will likely be transform the instant you full reading this article pdf.
(Katrine Kohler DVM)

PRACTICAL FINANCIAL OPTIMIZATION: A LIBRARY OF GAMS MODELS (HARDBACK)

[DOWNLOAD](#)

To save **Practical Financial Optimization: A Library of GAMS Models (Hardback)** PDF, remember to follow the hyperlink under and save the document or have accessibility to other information that are relevant to PRACTICAL FINANCIAL OPTIMIZATION: A LIBRARY OF GAMS MODELS (HARDBACK) ebook.

John Wiley and Sons Ltd, United Kingdom, 2010. Hardback. Book Condition: New. 250 x 174 mm. Language: English . Brand New Book. In Practical Financial Optimization: A Library of GAMS Models , the authors provide a diverse set of models for portfolio optimization, based on the General Algebraic Modelling System. GAMS consists of a language which allows a high-level, algebraic representation of mathematical models and a set of solvers - numerical algorithms - to solve them. The system was developed in response to the need for powerful and flexible front-end tools to manage large, real-life models. The work begins with an overview of the structure of the GAMS language, and discusses issues relating to the management of data in GAMS models. The authors provide models for mean-variance portfolio optimization which address the question of trading off the portfolio expected return against its risk. Fixed income portfolio optimization models perform standard calculations and allow the user to bootstrap a yield curve from bond prices. Dedication models allow for standard portfolio dedication with borrowing and re-investment decisions, and are extended to deal with maximisation of horizon return and to incorporate various practical considerations on the portfolio tradeability. Immunization models provide for the factor immunization of portfolios of treasury and corporate bonds. The scenario-based portfolio optimization problem is addressed with mean absolute deviation models, tracking models, regret models, conditional VaR models, expected utility maximization models and put/call efficient frontier models. The authors employ stochastic programming for dynamic portfolio optimization, developing stochastic dedication models as stochastic extensions of the fixed income models discussed in chapter 4. Two-stage and multi-stage stochastic programs extend the scenario models analysed in Chapter 5 to allow dynamic rebalancing of portfolios as time evolves and new information becomes known. Models for structuring index funds and hedging interest rate risk on...

[Read Practical Financial Optimization: A Library of GAMS Models \(Hardback\) Online](#)[Download PDF Practical Financial Optimization: A Library of GAMS Models \(Hardback\)](#)

See Also



[PDF] A Dog of Flanders: Unabridged; In Easy-to-Read Type (Dover Children's Thrift Classics)

Access the web link beneath to download "A Dog of Flanders: Unabridged; In Easy-to-Read Type (Dover Children's Thrift Classics)" document.

[Read eBook »](#)



[PDF] Pickles To Pittsburgh: Cloudy with a Chance of Meatballs 2

Access the web link beneath to download "Pickles To Pittsburgh: Cloudy with a Chance of Meatballs 2" document.

[Read eBook »](#)



[PDF] A Tale of Two Cities (Dover Thrift Editions)

Access the web link beneath to download "A Tale of Two Cities (Dover Thrift Editions)" document.

[Read eBook »](#)



[PDF] A Tale of Two Lesbians

Access the web link beneath to download "A Tale of Two Lesbians" document.

[Read eBook »](#)



[PDF] Count Leopold s Badtime, Bedtime, Children s Rhymes Vol II: A Collection of Children s Rhymes with Anti-Bullying Themes

Access the web link beneath to download "Count Leopold s Badtime, Bedtime, Children s Rhymes Vol II: A Collection of Children s Rhymes with Anti-Bullying Themes" document.

[Read eBook »](#)



[PDF] Environments for Outdoor Play: A Practical Guide to Making Space for Children (New edition)

Access the web link beneath to download "Environments for Outdoor Play: A Practical Guide to Making Space for Children (New edition)" document.

[Read eBook »](#)