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Solution

(optimality conditions, duality, etc.) and

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several problems of mathematical

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and well-known models such as Markowitz' mean-variance optimization model we present some newer optimization models for a variety of nancial problems.

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Gérard Cornuéjols

Optimization Methods in Finance -
Homework I (Solutions) K. Subramani
LCSEE, West Virginia University,
Morgantown, WV

fksmani@csee.wvu.edu 1 Problems

1. Convexity: (a) Let S denote a set and let x denote a point of S . Argue that x is an extreme point of S , if and only if $S \setminus \{x\}$ is not convex. (b) Consider the linear program: $\max c^T x$ s.t. $Ax \leq b$, $x \geq 0$. Let x^1 and x^2

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Homework I (Solutions)

The students will get to learn the main optimization techniques and will be enabled use them to solve typical optimization problems arising in finance. Especially the following topics will be covered. Linear Programming: Computing a dedicated bond portfolio,

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asset pricing; Quadratic Programming:
Portfolio Optimization (Markowitz
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The book has 20 chapters that alternate between an overview of a class of optimization methods, then a set of examples applying those

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(Mathematics, Finance and ...
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in Finance presents such
computational techniques, with an
emphasis on simulation and
optimization, particularly so-called
heuristics. This book treats
quantitative analysis as an essentially
computational discipline in which
applications are put into software form
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Science MIT 15.053, Spring 2013

Practical Problem Set, 2013 Problem 1
(IP Formulation) A combinatorial

auction is an auction in which

participants can place bids on sets of
items, in stead of placing bids on

individual items. A combinatorial

auction is useful in many situations.

Optimization Methods in Management
Science

OPTIMIZATION WITH DATA

UNCERTAINTY 13 When there are
both continuous variables and integer

constrained variables, the problem is
called a mixed integer linear program

(MILP): $\min_x c^T x$ $Ax \leq b$ $x \geq 0$ $x_j \leq l$ for
 $j = 1, \dots, p$ N (1.7) where A, b, c are

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Given data and the integer p (with $1 \leq p$

n) is also part of the input 1.1.5

Dynamic Programming Dynamic programming refers to a computational method involving... be incorporated into the model simply by removing the nonnegativity constraint ...

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