

Advanced Technologies and Algorithms for Efficient Portfolio Selection

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Abstract : In this paper we present a classification of the various technologies applied for the solution of the portfolio selection problem according to the discipline and the methodological framework followed. We provide a concise presentation of the emerged categories and we are trying to identify which methods considered obsolete and which lie at the heart of the debate. On top of that, we provide a comparative study of the different technologies applied for efficient portfolio construction and we suggest potential paths for future work that lie at the intersection of the presented techniques.

Keywords : portfolio selection, optimization techniques, financial models, stochastic, heuristics

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