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**Estimates for the radius of stability for the lexicographic optimum of the vector Boolean problem with Savage's risk criteria.** (Russian) Zbl 1249.90163

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Summary: We consider the lexicographic Boolean problem of building an investor's portfolio of assets. The goal is to minimize risks using Savage's 'bottleneck' (the worst-case regret) criteria. We obtained lower and upper attainable bounds for the stability radius of the lexicographic optimum of the problem in the case with octahedral metric  $l_1$  in the portfolios space and Chebyshev metric  $l_\infty$  in the risk and financial market conditions space.

**MSC:**

90C09 Boolean programming

Cited in 2 Documents

**Keywords:**

vector Boolean problem; portfolio optimization; minimax problem; lexicographic optimum; Savage risk criteria; perturbation matrix; stability radius