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An investment problem under multicreriality, uncertainty and risk. (English) Zbl 1371.90085

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Summary: The strong stability radius of the multicriteria investment Boolean problem with the Savage risk criteria is investigated. The problem is to find the set of Pareto optimal portfolios. Upper and lower bounds of such a radius are derived for the case where different Hölder metrics are defined in the three problem parameters spaces.

MSC:

- 90C09 Boolean programming
- 90C29 Multi-objective and goal programming
- 90C31 Sensitivity, stability, parametric optimization
- 90C47 Minimax problems in mathematical programming

Cited in **2** Documents

Keywords:

multicriteria optimization; Savage's risk criteria; set of Pareto optimal portfolios; strong stability radius; Hölder metric

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