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Optimization Methods in Finance by 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 $S - x$ is 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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The book has 20 chapters that alternate between an overview of a class of optimization methods, then a set of examples applying those methods to problems in quantitative finance: * Linear programming, with applications to asset/liability cash flow matching and arbitrage detection * Nonlinear programming, with applications to volatility estimation

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Optimization Methods in Finance (Mathematics, Finance and ...

Numerical Methods and Optimization 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 and tested empirically.

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programming. Liability cashflow matching. Portfolio dedication. The fundamental theorem of asset pricing. Replication. Risk-neutral probabilities. Arbitrage detection using linear... Quadratic programming. Portfolio theory and mean-variance risk ...

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Optimization Methods in Management 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

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are both continuous variables and integer constrained variables, the problem is called a mixed integer linear program (MILP): $\min x^T c$ $Ax \leq b$ $x_j \in \mathbb{Z}$ for $j = 1, \dots, p$ N (1.7) where A, b, c are given data and the integer p (with $1 \leq p \leq n$) 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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