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A Survey on Multiobjective Evolutionary Algorithms for the Solution of the Portfolio Optimization Problem and Other Finance and Economics Applications

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Abstract:
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Abstract:
The coinciding development of multiobjective evolutionary algorithms (MOEAs) and the emergence of complex problem formulation in the finance and economics areas has led to a mutual interest from both research communities. Since the 1990s, an increasing number of works have thus proposed the application of MOEAs to solve complex financial and economic problems, involving multiple objectives. This paper provides a survey on the state-of-the-art of research, reported in the specialized literature to date, related to this framework. The taxonomy chosen here makes a distinction between the (widely covered) portfolio optimization problem and the other applications in the field. In addition, potential paths for future research within this area are identified.

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