



Create Account

Personal Sign In



Institutional Sign In

Institutional Sign In

All



ADVANCED SEARCH

Journals & Magazines > IEEE Transactions on Evolutionary Computation > Volume: 17 Issue: 3

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

Publisher: IEEE

Cite This

PDF

Antonin Ponsich ; Antonio López Jaimes ; Carlos A. Coello Coello [All Authors](#)

Alerts

[Manage Content Alerts](#)
[Add to Citation Alerts](#)244
Cites in
Papers3991
Full
Text Views

Abstract



Down

PDF

Authors

Figures

References

Citations

Keywords

Metrics

More Like This

Footnotes



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 ... [View more](#)

▼ Metadata

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.

Published in: IEEE Transactions on Evolutionary Computation (Volume: 17 , Issue: 3, June 2013)

Page(s): 321 - 344

DOI: 10.1109/TEVC.2012.2196800

Date of Publication: 27 April 2012

Publisher: IEEE

▼ ISSN Information:

Contents

[Sign in to Continue Reading](#)

Authors	▼
Figures	▼
References	▼
Citations	▼
Keywords	▼
Metrics	▼
Footnotes	▼

[CHANGE
USERNAME/PASSWORD](#)[PAYMENT OPTIONS](#)
[VIEW PURCHASED
DOCUMENTS](#)[COMMUNICATIONS
PREFERENCES](#)
[PROFESSION AND
EDUCATION](#)
[TECHNICAL INTERESTS](#)[US & CANADA: +1 800
678 4333](#)
[WORLDWIDE: +1 732
981 0060](#)
[CONTACT & SUPPORT](#)[About IEEE Xplore](#) [Contact Us](#) [Help](#) [Accessibility](#) [Terms of Use](#) [Nondiscrimination Policy](#) [IEEE Ethics Reporting](#)
[Sitemap](#) [IEEE Privacy Policy](#)

IEEE Account

- » [Change Username/Password](#)
- » [Update Address](#)

Purchase Details

- » [Payment Options](#)
- » [Order History](#)
- » [View Purchased Documents](#)

Profile Information

- » [Communications Preferences](#)
- » [Profession and Education](#)
- » [Technical Interests](#)

Need Help?

- » **US & Canada:** +1 800 678 4333
- » **Worldwide:** +1 732 981 0060
- » [Contact & Support](#)

[About IEEE Xplore](#) [Contact Us](#) [Help](#) [Accessibility](#) [Terms of Use](#) [Nondiscrimination Policy](#) [Sitemap](#) [Privacy & Opting Out of Cookies](#)

A not-for-profit organization, IEEE is the world's largest technical professional organization dedicated to advancing technology for the benefit of humanity.
© Copyright 2024 IEEE - All rights reserved. Use of this web site signifies your agreement to the terms and conditions.