







► Volume 65, Issue 2 ► Crypto-assets portfolio optimization und ....

Home ▶ All Journals ▶ Engineering & Technology ▶ The Engineering Economist ▶ List of Issues

#### The Engineering Economist >

A Journal Devoted to the Problems of Capital Investment Volume 65, 2020 - <u>Issue 2</u>

866 14

Views CrossRef citations to date Altmetric

Articles

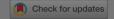
# Crypto-assets portfolio optimization under the omega measure

Javier Gutiérrez Castro , Edison Américo Huarsaya Tito, Luiz Eduardo Teixeira Brandão & Leonardo Lima Gomes

Pages 114-134 | Published online: 24 Sep 2019

**66** Cite this article

▶ https://doi.org/10.1080/0013791X.2019.1668098



Sample our Engineering & Technology >> Sign in here to start your access to the latest two volumes for 14 days

Full Article

Figures & data

References

**66** Citations

Metrics

Repri

Abstra

Crypto-c

tradition

portfolio

quad

case

measure

four cry

indicate

In the ca

favor of

We Care About Your Privacy

We and our 911 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage . Your choices will have effect within our Website. For more details, refer to our Privacy Policy. Here

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept

Reject All

Show Purpose e with

have a

sn't the

sets. The

the Omega

v this to

. The results

pto-assets.

erence in

### Acknowledgments

We thank Felipe Van de Sande Araújo for helpful suggestions in the literature review on crypto-currencies.

### Notes

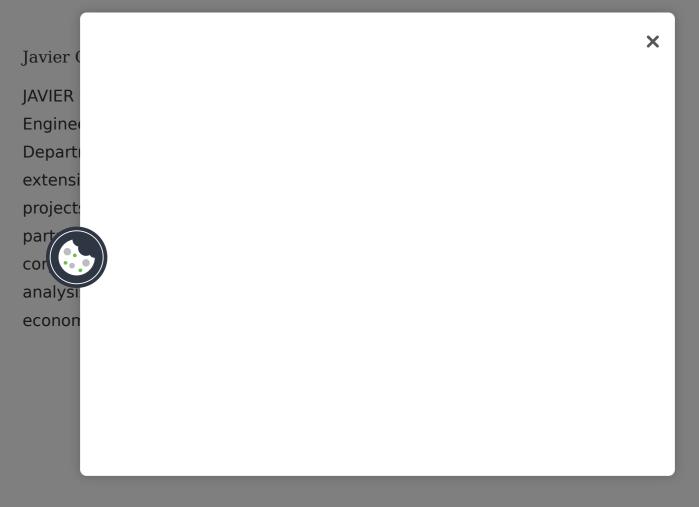
1 We thank the Editor in Chief for suggesting this proof

# Additional information

## Funding

This work was supported by the National Council for Scientific and Technological Development – CNPq Brazil (grant n° 305422/2014-6) and the Foundation for Research Support of the State of Rio de Janeiro (FAPERJ) (grant E-26/202.868/2018).

### Notes on contributors



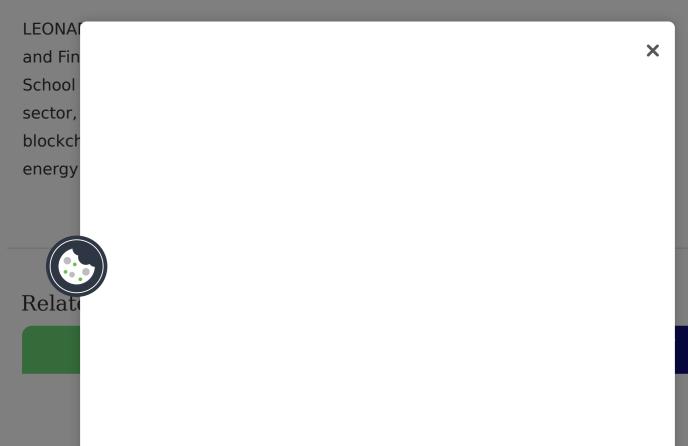
#### Edison Américo Huarsaya Tito

EDISON AMERICO HUARSAYA TITO holds a PhD and a MSc. in Electrical Engineering from PUC-Rio and currently is a Postdoctoral researcher at the IAG Business School at PUC-Rio. He has extensive industry experience in the petroleum sector, and his research interests include portfolio and risk management, blockchain economics and artificial intelligence.

#### Luiz Eduardo Teixeira Brandão

LUIZ EDUARDO T. BRANDÃO holds a PhD in Finance from PUC-Rio, and MSc. in Civil Engineering from Stanford University and a MBA from the Stanford Graduate School of Business. Dr. Brandão is currently an Associate Professor at the IAG Business School at PUC-Rio, Dean for Graduate Studies and a Class PQ 1D researcher at CNPq -National Council for Scientific and Technological Development. His research interests include real options, energy finance, blockchain economics and project risk management.

#### Leonardo Lima Gomes



Information for Open access **Authors** Overview R&D professionals Open journals Editors **Open Select Dove Medical Press** Librarians Societies F1000Research **Opportunities** Help and information Reprints and e-prints Advertising solutions Newsroom Accelerated publication Corporate access solutions Books Keep up to date Register to receive personalised research and resources by email Sign me up X or & Francis Group Copyright Registered 5 Howick Pl