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# Mean-absolute deviation model

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We survey the Mean-Absolute Deviation (MAD) portfolio optimization model, which was first introduced in 1990 to cope with very large-scale portfolio optimization problems. The MAD model is in fact used to solve huge portfolio optimization models including the internationally diversified investment model, the long-term asset liability management (ALM) model, and the pension fund asset liability management model. It was recently proposed for the mean-variance portfolio optimization model. The model is more complicated than the MAD model.

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