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IIE Transactions > Volume 37, 2005 - Issue 10

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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) m

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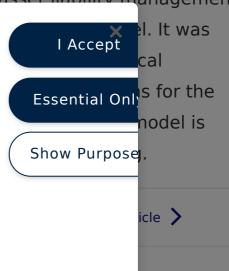
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