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#### Quantitative Finance >

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**Research Papers** 

# A VaR Black–Litterman model for the construction of absolute return fund-of-funds

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worldwide. The computational study attests that the proposed algorithmic technique is very efficient, outperforming, in terms of both speed and robustness, three state-of-theart alternative solution methods and solvers.

Keywords:				
Portfolio optimization	Probabilistic programming	Funds-of-Funds	Black-Litterman	Absolute return
Trading constraints				



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