







Home ▶ All Journals ▶ Quantitative Finance ▶ List of Issues ▶ Volume 11, Issue 10 ▶ A VaR Black-Litterman model for the cons

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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Abstract

The objective is to construct fund-of-funds (FoFs) that follow an absolute return strategy and meet the requirements imposed by the value-at-risk (VaR) market risk measure. We

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very efficient, outperforming, in terms of both speed and robustness, three state-of-theart alternative solution methods and solvers.

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

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