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Sommario/riassunto

In Practical Financial Optimization: A Library of GAMS Models, the authors provide a diverse set of models for portfolio optimization, based on the General Algebraic Modelling System. 'GAMS' consists of a language which allows a high-level, algebraic representation of mathematical models and a set of solvers - numerical algorithms - to solve them. The system was developed in response to the need for powerful and flexible front-end tools to manage large, real-life models. The work begins with an overview of the structure of the GAMS language, and discusses issues relating to the manage