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	Collana	EURO Advanced Tutorials on Operational Research, , 2364-6888
	Disciplina	650
	Soggetti	Operations research
		Finance
		Social sciences - Mathematics
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		Operations Research and Decision Theory
		Financial Economics
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	Nota di contenuto	Portfolio optimization -- Linear models for portfolio optimization -- Portfolio optimization with transaction costs -- Portfolio optimization with other real features -- Rebalancing and index tracking -- Theoretical framework -- Computational issues.
	Sommario/riassunto	This book presents solutions to the general problem of single period portfolio optimization. It introduces different linear models, arising from different performance measures, and the mixed integer linear models resulting from the introduction of real features. Other linear models, such as models for portfolio rebalancing and index tracking, are also covered. The book discusses computational issues and provides a theoretical framework, including the concepts of risk-averse preferences, stochastic dominance and coherent risk measures. The material is presented in a style that requires no background in finance or in portfolio optimization; some experience in linear and mixed integer models, however, is required. The book is thoroughly didactic,