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Original Articles

Portfolio Optimization Model with Transaction Costs

Shu Ping CHEN(1) ,Chong LI(2),Sheng Hong LI(3),Xiong Wei WU(4)

(1)(3)(4)Department of Applied Mathematics, Southeast University;(2)Department of Applied Mathematics, Zhejiang University

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摘要 The purpose of the article is to formulate, under the lX risk measure, a model of portfolio selection with transaction costs and then investigate the optimal strategy within the proposed. The characterization of a optimal strategy and the efficient algorithm for finding the optimal strategy are given.

关键词 Transaction cost portfolio optimization model

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Key words Transaction cost portfolio optimization model

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通讯作者 Shu Ping CHEN chensp@gzu.edu.cn