

The purpose of this book is to introduce simple and compact mathematical formulations for complicated decision-making problems. The book consists of descriptions of case studies in Financial Optimization, Logistics, and Engineering illustrating optimization methodologies utilized in modern practical applications. These case studies demonstrate how optimization problems can be formulated in a concise format, which makes problem structures transparent and easy to understand. This is achieved by representing objectives and constraints with a set of standardized nonlinear functions with clear engineering interpretations. The book also shows case study implementations in a software package, Portfolio Safeguard (PSG), which was designed to naturally model the suggested problem formulations. Several audiences may benefit from reading this book. Quantitative analysts working in the financial industry will find case studies on development of optimal strategies in uncertain and dynamic environments. PSG implementations of these cases studies may be used as templates or starting points for conducting investment allocation, hedging, pricing, and other types of analysis. Optimization professionals will find examples of applying PSG for solving sophisticated optimization problems involving various nonlinear, non-smooth, and non-convex functions, such as Maximum of Linear functions, Maximum Likelihood function for Binomial Distribution, Probability, Value-at-Risk, Drawdown, Cardinality, etc. Teachers of optimization, risk management, and financial engineering can use this book for teaching purposes. The approach to optimization implemented in PSG allows students with different technical backgrounds to apply complicated optimization methods in practice and test them in realistic settings. Readers interested in learning PSG will find step-by-step instructions on implementation of various case studies utilizing full analysis capabilities of the software.

What Thin People Know, The Spacesuit Film: A History, 1918-1969, The Large Dam Dilemma: An Exploration of the Impacts of Hydro Projects on People and the Environment in China (Springer Briefs in Environmental Science), Memoires Pour Servir a Lhistoire Des Hommes Illustres Dans La Republique Des Lettres: Avec Un Catalogue Raisonne De Leurs Ouvrages.. (French Edition), Wanting Sex Again: How to Rediscover Your Desire and Heal a Sexless Marriage, Orthodoxy, Heterodoxy and Dissent in India (Handbucher Zur Sprach- Und Kommunikationswissenschaft), Dungeon Master Screen & Master Index (Advanced Dungeons & Dragons Accessory/9504),

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