

參考文獻

- Andrews, C., D. Ford, and K. Mallinson, The design of index funds and alternative methods of replication, *The Investment Analyst* **82** (October), 16-23 (1986).
- Best, M. J. and R. R. Grauer, Sensitivity analysis for mean-variance portfolio problems, *Management Science* **37**, 980-989 (1991).
- Brooke, A., D. Kendrick, and A. Meeraus (1988), *GAMS-A User's Guide*, The Scientific Press, Redwood City, CA.
- Cai, X., K. L. Teo, X. Yang and X. Y. Zhou, Portfolio optimization under a minimax rule, *Management Science* **46**, 957-972 (2000).
- Cooper, W.W., V. Lelas, and T. Sueyoshi, Goal programming models and their duality relations for use in evaluating security portfolio and regression relations, *European Journal of Operational Research* **98**, 431-443 (1997).
- Feinstein, C. D. and M. N. Thapa, A reformulation of a mean-absolute deviation portfolio optimization model, *Management Science* **39**, 1552-1553 (1993).
- Konno, H. and H. Yamazaki, Mean-absolute deviation portfolio optimization model and its applications to Tokyo stock market, *Management Science* **37**, 519-531 (1991).
- Konno, H., H. Shirakawa, and H. Yamazaki, A mean-absolute deviation-skewness portfolio optimization model, *Annals of Operations Research* **45**, 205-220 (1993).
- Konno, H. and A. Wijayanayake, Portfolio optimization problem under concave transaction costs and minimal transaction unit constraints, *Mathematical Programming*, Series B **89**, 233-250 (2001).
- Konno, H. and R. Yamamoto, Minimal concave cost rebalance of a portfolio to the efficient frontier, *Mathematical Programming*, Series B **97**, 571-585 (2003).
- Mansini, R. and M. G. Speranza, Heuristic algorithms for the portfolio selection

problem with minimum transaction lots, *European Journal of Operational Research* **114**, 219-233 (1999).

Markowitz, H., Portfolio selection, *Journal of Finance* **7**, 77-91 (1952).

Meade, N. and G. R. Salkin, Index funds-construction and performance measurement, *Journal of the Operational Research Society* **40**, 871-879 (1989).

Rudd, A., Optimal selection of passive portfolios, *Financial Management* (Spring), 57-66 (1980).

Sharpe, W. F., A linear programming approximation for the general portfolio analysis problem, *Journal of Financial and Quantitative Analysis* (December), 1263-1275 (1971).

Simaan, Y., Estimation risk in portfolio selection: the mean variance model versus the mean absolute deviation model, *Management Science* **43** (October), 1437-1446 (1997).

Speranza, M. G., Linear programming models for portfolio optimization, *Finance* **14**, 107-123 (1993).

Speranza, M. G., A heuristic algorithm for a portfolio optimization model applied to the Milan stock market, *Computers & Operations Research* **5**, 433-441 (1996).

Tabata, Y. and E. Takeda, Bicriteria optimization problem of designing an index fund, *Journal of Operational Research Society* **46**, 1023-1032 (1995).

Toy, W. W. and M. A. Zurack, Tracking the Euro-Pac Index, *Journal of Portfolio Management* (Winter), 55-58 (1989).

Xia, Y., B. Liu, S. Wang and K. K. Lai, A model for portfolio selection with order of expected returns, *Computers & Operations Research* **27**, 409-422 (2000).

Young, M. R., A minimax portfolio selection rule with linear programming solution, *Management Science* **44**, 673-683 (1998).

莊智祥，*使用目標規劃建立指數基金*，國立政治大學應用數學研究所碩士論文

(民 87)。

白惠琦，指數基金追蹤模型的最佳化，國立政治大學應用數學研究所碩士論文
(民 91)。

歐宏杰、賴朝隆、與劉宗聖，台灣 50 指數 ETF 投資實務，秀威資訊科技股份有限公司，台北(民 92)。