

参考文献

Brooke, A., D. Kendrick, and A. Meeraus, *GAMS-A User's Guide*, The Scientific Press, Redwood City, CA (1988).

IBM, *Optimization Subroutine Library Guide and Reference Release 2*, Kingston, NY, Third Edition, (1991).

Konno, H. and H. Yamazaki, Mean absolute deviation portfolio optimization model and its applications to Tokyo stock market, *Management Science* **37**, 519-531 (1991).

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).

Sang M. Lee and Delton L. Chessler, Goal programming for portfolio selection, *The journal of portfolio management Spring*, 22-26 (1980).

Sharpe, W. F., A linear programming algorithm for mutual fund portfolio selection, *Management Science* **13**, 499-510 (1967).

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

Speranza, M. G., Linear programming model 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 and Operations research* **23**, 433-441 (1996).

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

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

呂建鴻，考量下層風險的最佳投資組合，國立政治大學應用數學研究所碩士論文(民 91)。

羅際夫，買共同基金學習地圖，早安財經文化有限公司(民 91)。