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portfolio optimization problem in terms of M. „e constrained portfolio optimization problem can be wri?en as an optimization problem in one of several equivalent ways [9]. We use the following formulation here: min xTMTMx s.t. µTx = R Ax = b x 0: (2) Note that for the above formulation, x is the portfolio, µis the

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arXiv: https://arxiv.org/abs/2007.01430 Portfolio Optimization of 40 Stocks Using the D-Wave Quantum Annealer Jeffrey Cohen, Alex Khan, Clark Alexander Abstract: We investigate the use of quantum computers for building a portfolio out of a universe of U.S. listed, liquid equities that contains an optimal set of stocks.

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Cluster analysis for portfolio optimization – arXiv Vanity
The preceding analysis shows that CVaR optimization may improve certain properties of the classical optimization problem solved in VQE and QAOA. To verify if this is the case from an empirical point of view, we test the proposed on multiple random instances of six CO problems: maximum stable set, maximum 3-satisfiability, number partitioning, maximum cut, market split, and portfolio optimization.

Improving Variational Quantum Optimization using CVaR - arXiv
Markowitz Portfolio Suppose xis a p-vector of returns of some assets with expected value and covariance. The Markowitz Portfolio is the portfolio w = 1. Scale multiples of this portfolio solve various portfolio optimization problems, among them argmax w:w>wR2

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This paper proves equivalences of portfolio optimization problems with negative expectile and omega ratio. We derive subgradients for the negative expectile as a function of the portfolio from a known dual representation of expectile and general theory about subgradients of risk measures. We also give an elementary derivation of the gradient of negative expectile under some assumptions and ...

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