

## Quantitative Finance &gt; Portfolio Management

# A note on evolutionary stochastic portfolio optimization and probabilistic constraints

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In this note, we extend an evolutionary stochastic portfolio optimization framework to include probabilistic constraints. Both the stochastic programming-based modeling environment as well as the evolutionary optimization environment are ideally suited for an integration of various types of probabilistic constraints. We show an approach on how to integrate these constraints. Numerical results using recent financial data substantiate the applicability of the presented approach.

Subjects: **Portfolio Management (q-fin.PM)**; Computational Engineering, Finance, and Science (cs.CE); Neural and Evolutionary Computing (cs.NE)

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