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单阶段R&D项目与有价证券投资组合优化的情景生成模型

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Scenario generation model for single stage R&D projects and securities portfolio optimization

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摘要 不确定性是市场的本质, 分散投资于不同种类的资产可以降低投资整体的风险, 并增加在长期投资中获得更多收益的可能性. 基于矩近似方法, 建立了单阶段R&D项目与有价证券的投资组合优化问题的情景生成模型, 并通过一个实例来说明该模型的分析过程. 研究成果为进一步研究单阶段R&D项目与有价证券的投资组合问题奠定了理论基础和决策支持.

关键词: R&D项目 有价证券 投资组合优化 情景生成

Abstract: Uncertainty is the essence of market, and the investors can reduce risk and increase the probability of making profit by efficient diversification of investment. Using moment approximation method, this paper established a scenario generation model for single stage R&D projects and securities portfolio optimization problem, and gave an example about how to using this model. This paper laid the theoretical foundation and decision support for the further study on single stage R&D projects and securities portfolio optimization problem.

Key words: R&D project securities portfolio optimization scenario generation

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