Package: portfolio.optimization (via r-universe)

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Type Package

Title Contemporary Portfolio Optimization

Version 1.0-0

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Description Simplify your portfolio optimization process by applying a contemporary modeling way to model and solve your portfolio problems. While most approaches and packages are rather complicated this one tries to simplify things and is agnostic regarding risk measures as well as optimization solvers. Some of the methods implemented are described by Konno and Yamazaki (1991) <doi:10.1287/mnsc.37.5.519>, Rockafellar and Uryasev (2001) <doi:10.21314/JOR.2000.038> and Markowitz (1952) <doi:10.1111/j.1540-6261.1952.tb01525.x>.

Depends R (>= 3.5), xts, MASS, magrittr, modopt.matlab

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URL http://www.finance-r.com/

RoxygenNote 6.1.0

Repository https://rhochreiter.r-universe.dev

RemoteUrl https://github.com/rhochreiter/portfolio.optimization

RemoteRef HEAD

RemoteSha db79f567d760c60979c3f39ac5a11ef0e766463c