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On Nonsmooth Robust Multiobjective Optimization Under Generalized Convexity With Applications To Portfolio Optimization

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**Highlights**

- A new concept of generalized convexity at a given point for a family of real-valued functions is introduced and its application in portfolio optimization is given
- A nonsmooth sufficient optimality condition for robust (weakly) efficient solutions is obtained.
- A robust duality theory for an uncertain multiobjective optimization is deduced.
- A Mond-Weir type duality for an uncertain multiobjective optimization is given.
- Existence for a new notion of the saddle-point is obtained.

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