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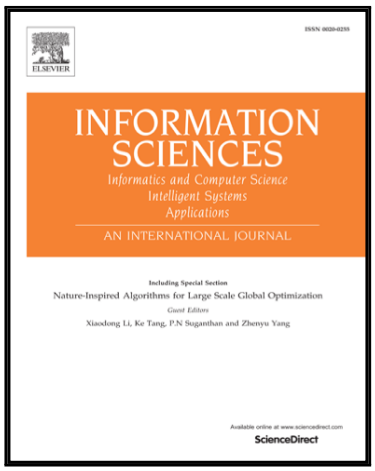

Hybrid Bi-Objective Portfolio Optimization with Pre-Selection Strategy

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Highlights

- A pre-selection strategy based on quadratic programming is proposed.
- The assets that have great contribution to the Pareto frontier can be filtered by applying pre-selection.
- The evolution of the assets combination modes replaces the evolution of the individual.
- Local search and evolutionary algorithm are exployed to exploit the more useful assets combination modes.

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