Accepted Manuscript

Chance-constrained Optimization for Pension Fund Portfolios in the Presence of Default Risk

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PII: \$0377-2217(16)30439-8 DOI: 10.1016/j.ejor.2016.06.019

Reference: EOR 13771

To appear in: European Journal of Operational Research

Received date: 2 August 2014 Revised date: 24 December 2015

Accepted date: 9 June 2016



Please cite this article as: Yufei Sun, Grace Aw, Ryan Loxton, Kok Lay Teo, Chance-constrained Optimization for Pension Fund Portfolios in the Presence of Default Risk, *European Journal of Operational Research* (2016), doi: 10.1016/j.ejor.2016.06.019

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Highlights

- New robust optimization formulation for pension fund portfolios
- A gradient-based optimization method is proposed
- Solution is guaranteed to satisfy an all-time chance constraint



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