

Accepted Manuscript

Time consistent multi-period robust risk measures and portfolio selection models with regime-switching

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PII: S0377-2217(18)30009-2
DOI: [10.1016/j.ejor.2018.01.009](https://doi.org/10.1016/j.ejor.2018.01.009)
Reference: EOR 14910



To appear in: *European Journal of Operational Research*

Received date: 6 April 2017
Revised date: 26 December 2017
Accepted date: 3 January 2018

Please cite this article as: Jia Liu, Zhiping Chen, Time consistent multi-period robust risk measures and portfolio selection models with regime-switching, *European Journal of Operational Research* (2018), doi: [10.1016/j.ejor.2018.01.009](https://doi.org/10.1016/j.ejor.2018.01.009)

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Highlights

- We propose two multi-period robust risk measures under regime switching frame- work
- Regime-dependent dynamic uncertainty sets reflect the ambiguity of random process
- Time varying uncertainty sets with moments uncertainty are considered
- Proposed multi-period robust portfolio selection problems can be efficiently solved
- Empirical results show the superiority and practicality of regime-dependent models

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