


REFERENCES

- [1]. Atsushi Yoshimoto, (1996). *The Mean-Variance approach to portfolio optimization subject to transaction costs*. Journal of the operational Research Society, Japan.
- [2]. Christos Papahristodoulou. *Optimal Portfolio Using Linear Programming models*. Malardalen University, Sweden.
-  University of Moratuwa, Sri Lanka.
Electronic Theses & Dissertations
- [3]. David Moreno, (2005). *Risk forecasting models and optimal portfolio selection*. Spain .
- [4]. Hiroshi Konno and Hideshi Watanabe, (1996). *Bond portfolio optimization problems and their applications to index tracking: A partial optimization approach*. Journal of the operational Research Society, Japan.
- [5]. Martin Newby, (2005). *Mathematical Modelling for Finance*.
- [6]. P. Wegner. *A quadratic programming formulation of the portfolio selection model*.

[7].Robert Venderbei. (2009). *Portfolio Optimization Linear Optimization model, Lecture note of Operational Research and Financial Engineering*, Princeton University.

[8].Alireza Ghaffari Hadigheh and Tamas Terlaky. (2004). *Sensitivity Analysis in convex quadratic optimization: Invariant support set interval*.

[9].Dr Chen, Jo-Hui. *ARCH and GARCH estimation*.

[10].Dr Jagath Wijerathna, (2006). *Partial Differential Equations and their Applications in Financial Derivatives*. Moratuwa, Sri Lanka.



Electronic Theses & Dissertations
www.lib.mrt.ac.lk

[11]. K V Fernando. *Practical Portfolio Optimization*. NAG ltd Wilkinson House, United Kingdom.

[12].Markus Hirschberger. (2004). *Quadratic Programming for Portfolio Selection with Random Problem Generation and Computational Experience*. Department of Mathematics, University of Eichstatt-Ingolstadt Eichstatt, Germany.

[13].Michael Harrison and Patrick Waldron. (1998). *Mathematical Economics and Finance*.

[14]. (1992). *On the convergence of the Newton methods for large scale non linear minimization subject to bounds* , Tech. Rep. TR 92-1314, Computer Science Department, Cornell University,

[15]. Thomas F. Coleman and Yuying Li. (1992). *A reflective Newton method for minimizing a quadratic function subject to bounds on some of the variables.*

[16]. Wei-Peng Chen, Huimin Chung , Keng-Yu Ho, Tsui-Ling Hsu, *Portfolio optimization models and mean-variance spanning tests*



University of Moratuwa, Sri Lanka.
Electronic Theses & Dissertations
www.lib.mrt.ac.lk