



Contribution ID: 23

Type: not specified

Probabilistic Modelling in Adaptive Portfolio Optimization

Friday, 21 June 2024 14:10 (20 minutes)

This contribution formulates the problem of portfolio management as a decision process and applies multivariate regression techniques on gathered real-world data. The aim is to determine whether this approach can yield a sufficiently accurate predictor for decision-making and later optimization.

Primary author: PROCHÁZKA, Tomáš

Presenter: PROCHÁZKA, Tomáš

Session Classification: Dynamic Decision Making