COMPARISON BETWEEN COMPROMISE PROGRAMMING AND NADIR COMPROMISE PROGRAMMING FOR MULTI OBJECTIVE OPTIMIZATION OF STOCK PORTFOLIO SELECTION

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Abstract
The portfolio is a collection of assets owned by investor in real and financial assets. In stock investment, there are several points to consider such as the coefficient of risk, expected return, and investment funds. To obtain the optimal portfolio, it is required to consider investment factors. This final project optimizes risk coefficient, maximize the expected return, and minimize stock investment funds. Compromise Programming and Nadir Compromise Programming are used to solve the problem of multi-objective. The results from both methods were compared and it found that Nadir Compromise Programming is better than Compromise Programming.

Key-Word : Nadir Compromise Programming, Compromise Programming, stock portfolio, multi objective programming
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