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of robust estimation and optimization in modern portfolio manage-ment. For years, robustness has been a crucial ingredient in the engi-neering, statistics, and operations research fields. Today, these fields provide a rich source of ideas to finance professionals. While robust portfolio management undoubtedly demands much more than the

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Robust Portfolio Optimization

Robust Portfolio Optimization

We propose a robust portfolio optimization approach based on quantile statistics. The proposed method is robust to extreme events in asset returns, and accommo-dates large portfolios under limited historical data. Specifically, we show that the risk of the estimated portfolio converges to the oracle optimal risk with parametric

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