



**CGA Accounting Research Centre and The AFI Section
DISTINGUISHED SPEAKER SERIES**

Dr. FOUED BEN ABDELAZIZ
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Profile:

- Ph.D., Laval University
- Senior Fulbrighter at Rutgers University, New York
- Visiting Professor, School of Commerce and Administration, Laurentian University
- Published in number of journals including the following: Journal of Operational Research Society (1994), European Journal of Operational Research (1995) and Theory and Decision (1999).

Topic:

***«Multi-Objective Stochastic Optimization
for portfolio Selection »***

Abstract:

We define in this presentation the notion of efficiency for the stochastic multiobjective program. Our definition considers different situations of available information on the probability distribution and the decision maker's preferences.

We point out the importance of multivariate stochastic dominance for our problem and show how to deal with the portfolio selection problem using our definitions of efficient solution.

TIME: 10:30 a.m., FRIDAY, June 2, 2000

PLACE: VANIER HALL, Room 137

For information / Pour information: Dr. Kathryn Pedwell (4766)