

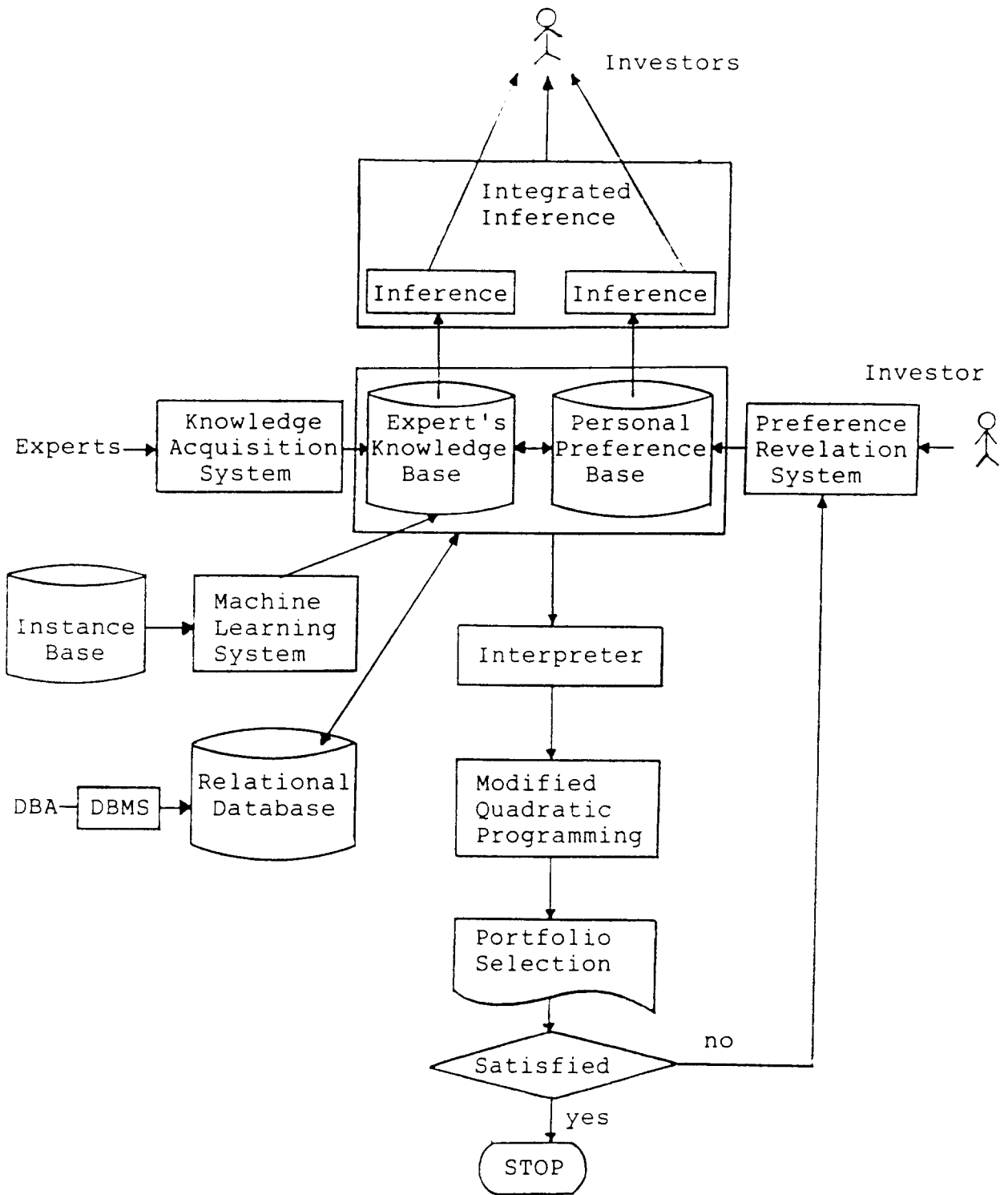
Intelligent Stock Portfolio
Management System

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Abstract

For the selection of stock portfolio, the optimization models or expert systems are utilized separately. To take advantage of both approaches, the integration of optimization model and expert system is attempted. The proposed architecture - ISPMS (Intelligent Stock Portfolio Management System) - accomplishes the integration by interpreting the knowledge as a part of the formulation of optimization model. The other generic issues in the ISPMS are the integration of personal preference with the expert's knowledge and the knowledge acquisition by machine learning. This paper thus describes the representation and the inference of an expert's knowledge, the representation of personal preference and its integration with the expert's knowledge, and the interpretation of the knowledge and the preference to associate with optimization model, and solution algorithm of modified model accordingly.



Architecture of ISPMS