Universiti Teknologi MARA

Investment Portfolio Optimization Using Genetic Algorithm

Mohd Fikri Hafifi B Yusof
2005614204

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DECLARATION

I certify that this thesis and the research to which it refers are the product of my own work and that any ideas or quotation from the work of other people, published or otherwise are fully acknowledged in accordance with the standard referring practices of the discipline

MAY 31, 2007

MOHD FIKRI HAFIFI B YUSOF
2005614204

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Abstract

Genetic Algorithm (GA) is adaptive methods which may be used to solve search and optimization problems. In investment, GA is helpful to find the best portfolio optimization. The five syariah securities are taken to optimize the portfolio and then find the best portfolio using the GA. All of the five securities are approved by Security Commission (SC) of Malaysia. The weekly return of each Syariah securities are taken from Stock Performance Guide Malaysia produced by Dynaquest Sdn. Bhd.. The outcome from this project is the best syariah securities for we invest and get highest profit.

Keywords: Genetic Algorithm, Portfolio Optimization, Investment

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