Title (en)

RESOURCE ALLOCATION TECHNIQUES

Title (de)

TECHNIKEN FÜR DIE ZUWEISUNG VON BETRIEBSMITTELN

Title (fr)

TECHNIQUES D'AFFECTATION DE RESSOURCES

Publication

EP 1248997 A4 20050907 (EN)

Application

EP 01942749 A 20010109

Priority

- US 0100636 W 20010109
- US 17526100 P 20000110

Abstract (en)

[origin: WO0153998A1] Resource allocation techniques for determining an allocation of investment funds among a set of at least two asset classes for a period of time which maximizes return on the investment funds over the period of time. In one aspect of the techniques, the return on the investment funds is determined using real options. In another aspect of the techniques, reliability of return is used to quantify the effects of the diversification resulting from the use of different classes of assets (203). The reliability of return is then used as a constraint on the maximization of the return. The reliability of return is determined (205) by establishing correlations between the asset classes with regard to risk, using the correlations with the standard deviations for the asset classes to determine covariances between the asset classes, and using the covariances to determine the standard deviation for the risk for the entire set. The standard deviation is then used together with the return to determine the reliability of the return (211).

IPC 1-7

G06F 17/30; G06F 17/60

IPC 8 full level

G06F 17/15 (2006.01); **G06F 17/18** (2006.01); **G06F 19/00** (2006.01); **G06Q 40/00** (2012.01); **G06Q 90/00** (2006.01)

CPC (source: EP KR)

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- No Search
- See also references of WO 0153998A1

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