Title of the Paper:

Can robust optimization offer improved portfolio performance?: An empirical study of Indian market

Author 1:

Shashank Oberoi

Department of Mathematics, Indian Institute of Technology Guwahati, Guwahati-781039, Assam, India e-mail: s.oberoi@iitg.ac.in

Author 2:

Mohammed Bilal Girach

Department of Mathematics, Indian Institute of Technology Guwahati, Guwahati-781039, Assam, India e-mail: m.girach@iitg.ac.in

Author 3:

Siddhartha P. Chakrabarty

Department of Mathematics, Indian Institute of Technology Guwahati, Guwahati-781039, Assam, India e-mail: pratim@iitg.ac.in