

RPM – Robust Portfolio Modeling for Project Selection

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Abstract: We present the RPM methodology for selecting project portfolios in the presence of multiple criteria and incomplete information. In RPM, a core index is derived by computing all non-dominated portfolios, in order to convey which projects can be accepted or rejected, and how further preference elicitation efforts should be focused.

Keywords: MCDA, portfolio optimization, incomplete information, robustness.

Keywords from the list in the on-line abstract submission form: multi-criteria decision making (59), decision support systems (17), resource allocation (73).

More information: <http://www.rpm.tkk.fi> (corresponding research project)