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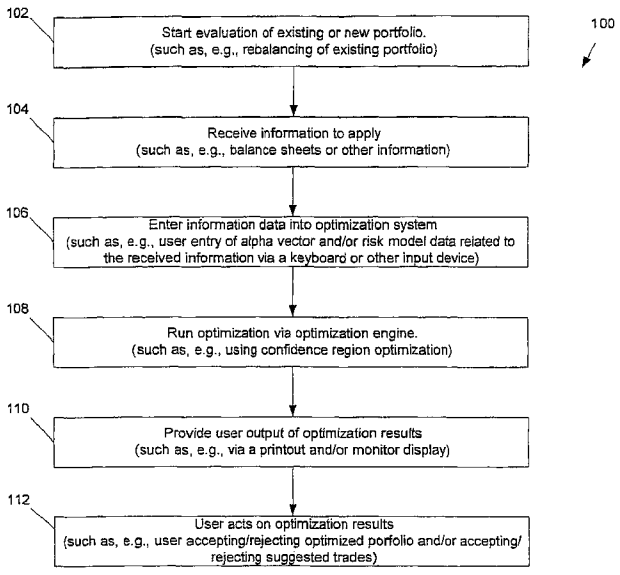
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(54) Title: INVESTMENT PORTFOLIO OPTIMIZATION SYSTEM, METHOD AND COMPUTER PROGRAM PRODUCT



(57) Abstract: The preferred embodiments provide improved systems, methods and products for the optimization of a portfolio and/or multi-portfolios of assets, such as stocks. In some preferred embodiments, new methodology can be employed wherein a confidence region for a mean-varience efficiency set is utilized. In some preferred embodiments, new methodology can be employed for improved computation of a reward-to-variability ratio or Sharpe Ratio. In some preferred embodiments, new methodology can be employed for multiportfolio optimization. In some preferred embodiments, a portfolio optimization engine or module can be adapted to implement one or more of these new methodologies, along with any other desired methodologies.

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