

About the Author

Professor Michael J. Best received his Ph.D. from the Department of Industrial Engineering and Operations Research at the University of California, Berkeley in 1971. Since then, he has been with the Department of Combinatorics and Optimization, University of Waterloo, Waterloo, Ontario, Canada. He has written over 37 papers on Finance and Nonlinear Programming and coauthored a textbook on Linear Programming. During this time, he has also been a consultant to many financial institutions in the area of large scale portfolio optimization algorithms and software. These institutions include: Bank of America, Ibbotson Associates, Montgomery Assets Management, Deutsche Bank, Toronto Dominion Bank and Black Rock-Merrill Lynch.