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Peer Review

Review of: "Multi-Period Portfolio Optimization Model with Cone Constraints and Discrete Decisions"

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"I have conducted a detailed review of the manuscript **'Multi-Period Portfolio Optimization Model with Cone Constraints and Discrete Decisions'**. This study addresses a challenging and computationally intensive problem by integrating conic optimization with discrete investment variables across multiple time horizons. The mathematical framework developed here provides a robust approach to real-world financial constraints. In my assessment, I have offered constructive suggestions to clarify the algorithmic complexity and the convergence properties of the proposed model. My aim is to ensure the practical applicability of the theoretical results and to enhance the overall rigor of the optimization proofs presented."

Declarations

Potential competing interests: No potential competing interests to declare.