ABSTRACT

The combined asset portfolio is structured to achieve the investment objectives of investors. Problems in the selection of the optimal portfolio is investors can not pick stocks from various sectors compared using the same criteria and the weighting of certain criteria in each stock. Therefore, in this study will address the optimal portfolio selection problem. the model two steps would address the optimal portfolio selection. This model is divided into two distinct but related pillars: The first is to establish a portfolio in the sector, while a second form of shares in the respective sectors. AHP and PROMETHEE method used for selecting optimal portfolio. This method is applied to the Indonesia Stock Exchange shares as a real case. Based on the results of the evolution of the genetic algorithm parameters combined with 2x experiments obtained the best weight is at 0.2137 with the financial sector popuasi 50 Crossover probability (Pc) is 0.7 and the probability of mutation (Pm) 0.3 with the best fitness value of 0.190. whereas for stock results obtained in the respective sectors to share best weight MLBI (Multi Bintang Indonesia Tbk) with a weight value 0.2466.

Keywords: *Portfolio, the model two steps, AHP, PROMETHEE method*