

Piotr J. Wojciechowski, Jennifer Del Valle, and Vladik Kreinovich,
"Feasible algorithms for lattice and directed subspaces"

In some practical situations it is important to check whether a given linear subspace of a vector-lattice is a lattice. In financial applications, it was proven by Abramovich et al. (J. of Economic Dynamics & Control 2000) that the existence of appropriate minimum-cost insured portfolios is equivalent to the fact that the linear space generated by the corresponding financial instruments is lattice-ordered. In the talk we present feasible, polynomial-time, algorithms for solving the problem. Some generalizations and future applications will be discussed.