International Series in Operations Research & Management Science

Tsan-Ming Choi Editor

Handbook of Newsvendor Problems

Models, Extensions and Applications





G. Don Taylor

Handbook of Newsvendor Problems Tsan-Ming Choi, 2012-06-09 As a fundamental problem in stochastic inventory control the newsvendor problem has been studied since the 18th century in the economic literature and has been widely used to analyze supply chains in fashion and seasonal product industries Since the 1950s the newsvendor problem has been extensively studied in operations research and extended to model a variety of real life problems. The simplest and most elementary version of the newsvendor problem is an optimal stocking problem in which a newsvendor needs to decide how many newspapers to order for future demand where the future demand is uncertain and follows a stationary distribution Research in this area has greatly increased over the last few years and now the Handbook of Newsvendor Problems Models Extensions and Applications captures the state of the art The handbook consists of two sections Models and Extensions and Applications Each section includes many interesting works in the respective domain Section I presents papers on topics like the multi product newsvendor problems the newsvendor problem with law invariant coherent measures of risk a Copula approach to inventory pooling problems with newsvendor products repeated newsvendor games with transshipments cooperative newsvendor games an economic interpretation for the price setting newsvendor problem newsvendor models with alternative risk preferences within expected utility theory and prospect theory frameworks and newsvendor problems with VaR and CVaR consideration Section II presents papers on such topics as a two period newsvendor problem for closed loop supply chain analysis the remanufacturing newsvendor problem inventory centralization in a newsvendor setting when shortage costs differ production planning on an unreliable machine for multiple items analysis of the newsvendor problem under carbon emissions policies optimal decisions of the manufacturer and distributor in a fresh product supply chain involving long distance transportation a newsvendor perspective on profit target setting for multiple divisions and a portfolio approach to multi product newsvendor problem with budget constraint This well balanced handbook presents a wealth of theoretical results from different perspectives With contributions from many of the leading researchers in the field the Handbook of Newsvendor Problems Models Extensions and Applications is a timely addition to the literature and consolidates all the new and exciting works related to the newsvendor problem into one high quality source Fashion Retail Supply Chain Management Tsan-Ming Choi, 2014-05-06 Fashion Retail Supply Chain Management A Systems Optimization Approach is a comprehensive reference source that provides the state of the art findings on many important emerging research issues related to retail supply chain management and optimization problems. The book takes an explicit systems approach and discusses retailled fashion supply ch **Dynamic Perspectives on Managerial Decision Making** Herbert Dawid, Karl F. Doerner, Gustav Feichtinger, Peter M. Kort, Andrea Seidl, 2016-09-15 This volume collects research papers addressing topical issues in economics and management with a particular focus on dynamic models which allow to analyze and foster the

decision making of firms in dynamic complex environments. The scope of the contributions ranges from daily operational challenges firms face to strategic choices in dynamic industry environments and the analysis of optimal growth paths The volume also highlights recent methodological developments in the areas of dynamic optimization dynamic games and meta heuristics which help to improve our understanding of optimal decision making in a fast evolving economy **Optimization Using Mathematical Programming** Josef Kallrath, 2021-08-31 This book presents a structured approach to formulate model and solve mathematical optimization problems for a wide range of real world situations Among the problems covered are production distribution and supply chain planning scheduling vehicle routing as well as cutting stock packing and nesting The optimization techniques used to solve the problems are primarily linear mixed integer linear nonlinear and mixed integer nonlinear programming The book also covers important considerations for solving real world optimization problems such as dealing with valid inequalities and symmetry during the modeling phase but also data interfacing and visualization of results in a more and more digitized world. The broad range of ideas and approaches presented helps the reader to learn how to model a variety of problems from process industry paper and metals industry the energy sector and logistics using mathematical optimization techniques Risk Analysis in Stochastic Supply Chains Tsan-Ming Choi, Chun-Hung Chiu, 2012-06-05 Risk analysis is crucial in stochastic supply chain models Over the past few years the pace has quickened for research attempting to explore risk analysis issues in supply chain management problems while the majority of recent papers focus on conceptual framework or computational numerical analysis Pioneered by Nobel laureate Markowitz in the 1950s the mean risk MR formulation became a fundamental theory for risk management in finance Despite the significance and popularity of MR related approaches in finance their applications in studying multi echelon supply chain management problems have only been seriously explored in recent years While the MR approach has already been shown to be useful in conducting risk analysis in stochastic supply chain models there is no comprehensive reference source that provides the state of the art findings on this important model for supply chain management Thus it is significant to have a book that reviews and extends the MR related works for supply chain risk analysis This book is organized into five chapters Chapter 1 introduces the topic offers a timely review of various related areas and explains why the MR approach is important for conducting supply chain risk analysis Chapter 2 examines the single period inventory model with the mean variance and mean semi deviation approaches Extensive discussions on the efficient frontiers are also reported Chapter 3 explores the infinite horizon multi period inventory model with a mean variance approach Chapter 4 investigates the supply chain coordination problem with a versatile target sales rebate contractand a risk averse retailer possessing the mean variance optimization objective Chapter 5 concludes the book and discusses various promising future research directions and extensions Every chapter can be taken as a self contained article and the notation within each chapter is consistently employed Applications of Management Science Kenneth D. Lawrence, Dinesh R. Pai, 2020-09-11 Volume 20 of

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