



Risk-averse capacity control in revenue management /

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Dr. rer. pol.

<https://id.oclc.org/worldcat/entity>

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Springer Verlag,

2007

Monografía

"Traditionally, revenue management models aim at a maximization of expected revenue, i.e. a risk-neutral decision-maker is assumed. During the last few years, however, the consideration of revenue risk has gained more and more attention." "By failing to suggest mechanisms for reducing unfavorable revenue levels, traditional risk-neutral capacity control models fall short of meeting the needs of a risk-averse planner. This is why this book revises the well-known capacity control problem in revenue management from the perspective of a risk-averse decision-maker. Modelling an expected utility maximizing decision maker, the problem is formulated as a risk-sensitive Markov decision process. Special emphasis is put on the existence of structured optimal policies. Numerical examples illustrate the results."--Jacket

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Título: Risk-averse capacity control in revenue management Christiane Barz

Editorial: Berlin Springer Verlag 2007

Descripción física: 1 online resource (xii, 163 pages) illustrations

Mención de serie: Lecture notes in economics and mathematical systems 0075-8442 597

Documento fuente: Springer e-books

Bibliografía: Includes bibliographical references (pages 151-163)

Contenido: Introduction; Markov Decision Processes and the Total Reward Criterion; Expected Utility Theory for Sequential Decision Making; Capacity Control in a Random Environment; Basic Single Resource Capacity Control Models in Revenue Management; Capacity Control Maximizing Additive Time-Separable Utility; Capacity Control Maximizing Atemporal Utility; An Extension: Capacity Control Under a General Discrete Choice Model of Consumer Behavior; Conclusion

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ISBN: 9783540730149 3540730141 9783540730132 pbk.) 3540730133 pbk.)

Materia: Gestión de rentabilidad Operations research Marketing Operations Research Marketing Rentabilité-
Gestión Recherche opérationnelle Marketing Marketing BUSINESS & ECONOMICS- Insurance- Risk Assessment
& Management. Gestión de rentabilidad Affaires. Science économique. Economie de l'entreprise. Gestión de
rentabilidad Besliskunde. Risicoanalyse. Capaciteit. Controleleer.

Enlace a formato físico adicional: Print version Barz, Christiane. Risk-averse capacity control in revenue
management. Berlin : Springer Verlag, 2007 9783540730132 3540730133 (DLC) 2007930764 (OCoLC)166357848

Punto acceso adicional serie-Título: Lecture notes in economics and mathematical systems 597. 0075-8442

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