

Accepted Manuscript

The Risk-Averse Newsvendor Problem under Spectral Risk Measures: A Classification with Extensions

Emel Arıkan, Johannes Fichtinger

PII: S0377-2217(16)30422-2
DOI: [10.1016/j.ejor.2016.06.002](https://doi.org/10.1016/j.ejor.2016.06.002)
Reference: EOR 13754



To appear in: *European Journal of Operational Research*

Received date: 24 February 2015
Revised date: 9 May 2016
Accepted date: 2 June 2016

Please cite this article as: Emel Arıkan, Johannes Fichtinger, The Risk-Averse Newsvendor Problem under Spectral Risk Measures: A Classification with Extensions, *European Journal of Operational Research* (2016), doi: [10.1016/j.ejor.2016.06.002](https://doi.org/10.1016/j.ejor.2016.06.002)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Highlights

- We study the risk-averse newsvendor problem under spectral risk measures.
- We consider different return functions.
- Impact of risk aversion depends on the monotonicity of return function with respect to demand.
- A change in selling price may increase or decrease the optimal order quantity.

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/4960093>

Download Persian Version:

<https://daneshyari.com/article/4960093>

[Daneshyari.com](https://daneshyari.com)