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An Extended Stochastic VIKOR Model with Decision Maker's Attitude Towards Risk

Madjid Tavana , Debora Di Caprio , Francisco J. Santos-Arteaga

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Highlights

- Decision makers (DMs) face risk and uncertainty through their decision making processes.
- We extend the VIKOR method to account for stochastic data and the risk attitudes of DMs.
- Differences in risk attitudes determine the beliefs of DMs when evaluating alternatives.
- We use our method to rank several bank branches based on their stochastic efficiency.
- We compare rankings with a stochastic super-efficiency data envelopment analysis model.

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