Accepted Manuscript

Mean-Variance Analysis of Option Contracts in a Two-Echelon Supply Chain

Wenyan Zhuo, Lusheng Shao, Honglin Yang

PII: \$0377-2217(18)30433-8 DOI: 10.1016/j.ejor.2018.05.033

Reference: EOR 15146

To appear in: European Journal of Operational Research

Received date: 2 May 2017
Revised date: 20 March 2018
Accepted date: 16 May 2018



Please cite this article as: Wenyan Zhuo, Lusheng Shao, Honglin Yang, Mean-Variance Analysis of Option Contracts in a Two-Echelon Supply Chain, *European Journal of Operational Research* (2018), doi: 10.1016/j.ejor.2018.05.033

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.

ACCEPTED MANUSCRIPT

Highlights

- 1. Studying option contracts with risk considerations in a two-echelon supply chain.
- 2. Constructing the mean-variance models of option contracts.
- 3. Investigating the channel coordination of option contracts with risk constraints.
- 4. Designing a new minimum option quantity commitment for the supplier.



Download English Version:

https://daneshyari.com/en/article/6894452

Download Persian Version:

https://daneshyari.com/article/6894452

<u>Daneshyari.com</u>