Accepted Manuscript

Risk management for forestry planning under uncertainty in demand and prices

Antonio Alonso-Ayuso, Laureano F. Escudero, Monique Guignard, Andres Weintraub

PII:S0377-2217(17)31141-4DOI:10.1016/j.ejor.2017.12.022Reference:EOR 14881

To appear in: European Journal of Operational Research

Received date:	26 October 2016
Revised date:	15 November 2017
Accepted date:	14 December 2017

Please cite this article as: Antonio Alonso-Ayuso, Laureano F. Escudero, Monique Guignard, Andres Weintraub, Risk management for forestry planning under uncertainty in demand and prices, *European Journal of Operational Research* (2017), doi: 10.1016/j.ejor.2017.12.022

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

- A new strong multistage stochastic mixed 0-1 model for dynamic forestry planning
- Multistage scenario tree generation for uncertainty on products price and demand
- Time-inconsistent CVaR strategy for risk management at intermediate stages
- Time-consistent CVaR risk management on scenario clusters built from selected stages
- Computational comparison of risk neutral and several CVaR-based strategies.

A CHILLIN MAN

Download English Version:

https://daneshyari.com/en/article/6894971

Download Persian Version:

https://daneshyari.com/article/6894971

Daneshyari.com