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A value-at-risk approach to optimisation of warranty policy

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Highlights

- we consider statistical dependence among the warranty claims of different products.
- we propose a method to optimise warranty policy for a set of different products.
- we apply the value-at-risk theory to optimise warranty policies.
- we investigate the existence of the solutions of the warranty optimisation problem.
- we compare the optimal results under different scenarios with numerical examples.

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