

Accepted Manuscript

Supply Option Contracts with Spot Market and Demand Information Updating

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PII: S0377-2217(17)30994-3
DOI: [10.1016/j.ejor.2017.11.001](https://doi.org/10.1016/j.ejor.2017.11.001)
Reference: EOR 14789



To appear in: *European Journal of Operational Research*

Received date: 8 May 2014
Revised date: 1 November 2017
Accepted date: 2 November 2017

Please cite this article as: Yingxue Zhao, Tsan-Ming Choi, T.C.E. Cheng, Shouyang Wang, Supply Option Contracts with Spot Market and Demand Information Updating, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.11.001](https://doi.org/10.1016/j.ejor.2017.11.001)

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Highlights

- We explore supply option contracts with demand information updating and spot trade.
- We characterize the optimal procurement portfolio between options and spot market.
- We design option mechanism for supply chain coordination with information learning.
- We develop option pricing incorporating demand information learning and spot trade.
- We analytically examine supply competition effect between spot and option contract markets.

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