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On the Unimodality of the Price-setting Newsvendor Problem with Additive Demand Under Risk Considerations

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Highlights

- Presented a model for price-inventory decision under a mean-variance criterion.
- Simplified the optimization of any risk-sensitive instance.
- Found sufficient conditions for the unimodality of any risk-sensitive instance.
- Complemented existing lost sales rate elasticity results in additive demand models.
- Presented numerical examples that endorse our results.

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