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Risk Shaping in Production Planning Problem with Pricing under Random Yield

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Highlights

- Presented a risk shaping model for production planning problem under random yield
- Used Conditional Value-at-Risk as the risk measure
- Developed an efficient solution method for the presented nonconvex model
- The presented model can incorporate risk thresholds of decision makers
- The presented model can be used for obtaining efficient frontiers
- Characterized the set of saddle points by KKT conditions

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