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Moshe Dror
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Modeling Uncertainty

An Examination of Stochastic Theory,
Methods, and Applications



 Springer

Modeling Uncertainty An Examination Of Stochastic Theory Methods And Applications

Joe Zhu



Modeling Uncertainty An Examination Of Stochastic Theory Methods And Applications:

Modeling Uncertainty Moshe Dror, Pierre Lécuyer, Pierre L'Ecuyer, Ferenc Szidarovszky, 2002-01-31 Writing in honour of Sid Yakowitz 50 internationally known scholars have collectively contributed 30 papers on modelling uncertainty to this volume These include papers with a theoretical emphasis and others that focus on applications

Quantitative Models for Performance Evaluation and Benchmarking Joe Zhu, 2008-10-20 Managers are often under great pressure to improve the performance of their organizations To improve performance one needs to constantly evaluate operations or processes related to producing products providing services and marketing and selling products Performance evaluation and benchmarking are a widely used method to identify and adopt best practices as a means to improve performance and increase productivity and are particularly valuable when no objective or engineered standard is available to define efficient and effective performance For this reason benchmarking is often used in managing service operations because service standards benchmarks are more difficult to define than manufacturing standards Benchmarks can be established but they are somewhat limited as they work with single measurements one at a time It is difficult to evaluate an organization s performance when there are multiple inputs and outputs to the system The difficulties are further enhanced when the relationships between the inputs and the outputs are complex and involve unknown tradeoffs It is critical to show benchmarks where multiple measurements exist The current book introduces the methodology of data envelopment analysis DEA and its uses in performance evaluation and benchmarking under the context of multiple performance measures

Handbook on Data Envelopment Analysis William W. Cooper, Lawrence M. Seiford, Joe Zhu, 2006-04-11 Data Envelopment Analysis DEA is a relatively new data oriented approach for evaluating the performances of a set of entities called Decision Making Units DMUs which convert multiple inputs into multiple outputs DEA has been used in evaluating the performances of many different kinds of entities engaged in many different kinds of activities in many different contexts It has opened up possibilities for use in cases which have been resistant to other approaches because of the complex and often unknown nature of the relations between the multiple inputs and outputs involved in many of these activities which are often reported in non commensurable units DEA has also been used to supply new insights into activities and entities that have previously been evaluated by other methods This handbook is intended to represent a milestone in the progression of DEA Written by experts who are often major contributors to the topics to be covered it includes a comprehensive review and discussion of basic DEA models extensions to the basic DEA methods and a collection of DEA applications in the areas of banking education sports retail health care and a review of current DEA software technology This handbook s chapters are organized into three categories i basic DEA models concepts and their extensions ii DEA applications and iii xii Preface DEA software packages The first category consists of eleven chapters

Design and Analysis of Simulation Experiments Jack P.C. Kleijnen, 2007-11-15 Simulation is a widely used methodology in all Applied Science disciplines This textbook focuses on this crucial phase in the overall process of applying

simulation and includes the best of both classic and modern methods of simulation experimentation This book will be the standard reference book on the topic for both researchers and sophisticated practitioners and it will be used as a textbook in courses or seminars focusing on this topic *Game Theoretic Risk Analysis of Security Threats* Vicki M. Bier, M. Naceur Azaiez, 2008-10-20 *Game Theoretic Risk Analysis of Security Threats* introduces reliability and risk analysis in the face of threats by intelligent agents More specifically game theoretic models are developed for identifying optimal and or equilibrium defense and attack strategies in systems of varying degrees of complexity The book covers applications to networks including problems in both telecommunications and transportation However the book's primary focus is to integrate game theory and reliability methodologies into a set of techniques to predict detect diminish and stop intentional attacks at targets that vary in complexity In this book Bier and Azaiez highlight work by researchers who combine reliability and risk analysis with game theory methods to create a set of functional tools that can be used to offset intentional intelligent threats including threats of terrorism and war These tools will help to address problems of global security and facilitate more cost effective defensive investments **Supply Chain Analysis** Christopher S. Tang, Chung-Piaw Teo, Kwok-Kee Wei, 2007-11-28 *Supply Chain Analysis A Handbook on the Interaction of Information System and Optimization* is a carefully developed work focused on the analysis of supply chain interaction issues in emerging markets and industry sectors It is a leading edge handbook that will emphasize where little work has been done and where the rubber meets the road the supply chain process information and systems integration These are pertinent issues facing practitioners and researchers in today's business environment This is a gap bridging handbook that analyzes interaction issues from both the research and practitioner sides The result is a volume that examines and provides practical solutions on interaction issues while being firmly grounded in research principles An outstanding team of editors Chris Tang is well known and highly regarded in the area of Supply Chain Management He is both a department chairman and the Edward Carter Professor of Business Administration at UCLA Anderson School Professor Wei is the Dean of the Faculty of Business at the City University of Hong Kong and is an eminent scholar in the area of Information Technology Professor Teo has extensive experience in the area of Supply Chain Management and Optimization and he is with the NUS Business School at the National University of Singapore

Proportional Optimization and Fairness Wieslaw Kubiak, 2008-11-16 *Proportional Optimization and Fairness* is a long needed attempt to reconcile optimization with apportionment in just in time JIT sequences and find the common ground in solving problems ranging from sequencing mixed model just in time assembly lines through just in time batch production balancing workloads in event graphs to bandwidth allocation internet gateways and resource allocation in computer operating systems The book argues that apportionment theory and optimization based on deviation functions provide natural benchmarks for a process and then looks at the recent research and developments in the field Individual chapters look at the theory of apportionment and just in time sequences minimization of just in time sequence deviation optimality of cyclic

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