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吉首大学学报自然科学版 » 2009, Vol. 30 » Issue (1): 36-38 DOI:

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广义序统计量的竞标模型

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Generalized Ordering Statistics Bidding Model

(The 45th Company of Department of Postgraduates, Artillery Academy of PLA,Hefei 230031,China)

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摘要 在符合顺序统计量竞价函数的卖者竞标中,以最后1个未成交价与成交价差作为竞标行的收入,竞标行的期望收入是竞标者数量的减函数.在此基础上假设竞标函数是连续凹函数,竞价概率密度函数是减函数,研究了符合广义序统计量竞价函数的卖者竞标中,最后1个未成交价、成交价差的期望与竞标者数量的关系.在广义序统计量的竞价函数中,随着竞标者数量的增加,竞价的增长率减小,最后1个未成交价与成交价差的期望值下降.将符合顺序统计量竞价函数的结论推广到广义序统计量的竞价函数,为竞标模型的研究提供了方法和理论的借鉴.

关键词: 序统计量 竞价函数 卖者竞标 广义序

Abstract: In the seller bidding of ordering statistics bidding function,define the expected deviation of the last non-winner's price and the winner's price as the bidding enterprise income,and it is a decrease function on the number of bidder.Based on this result supposing that the bidding function is a continuous cave function and the probably density function of the bidding price is decreasing function,the author studies the relations between last non-winner's price and the winner's price in generalized ordering statistics and gets a result that the expected deviation of the last non-winner's price and the winner's price decrease with the increase of the number of bidder in generalized ordering statistics.This study expands the conclusion from ordering statistics to generalized ordering statistics and provides the methods and theories for the research of bidding model.

Key words: ordering statistics bidding price function seller bidding generalized ordering

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引用本文:

宋朝河.广义序统计量的竞标模型[J].吉首大学学报自然科学版,2009,30(1):36-38.

SONG Chao-He. Generalized Ordering Statistics Bidding Model[J]. Journal of Jishou University (Natural Sciences Edit, 2009, 30(1): 36-38.

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