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论文

PROBABILITY CRITERION IN INVENTORY SYSTEM WITH VARYING STOCHASTIC DEMANDS

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摘要 In this paper, we consider a dynamic inventory system with varying stochastic demands under the probability criterion which is to minimize the sum of all probabilities that the inventory at the end of each stage exceeds a fixed level. The demands are assumed to be nonnegative and independent, and not necessarily identically distributed, stochastic variables with unimodal densities subjected to a certain condition. When the delivery is immediate and the excess demands are backlogged completely, it is shown that the optimal order policy is simply characterized by a certain critical number.

关键词 inventoryl probability criterion, varyin

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Key words inventoryl probability criterion varying stochastic demands

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