系统工程

ELECTRE-Ⅲ法权重的敏感性分析方法

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摘要：

权重选取的不确定性将直接影响多属性决策的求解结果，而敏感性分析是处理权重不确定性的有效方法。针对ELECTRE Ⅲ方法的权重,建立了一种新的敏感性分析数学模型，利用经典的线性规划方法，求解使得某方案排序第一且变化最小的权重值，解决了权重超出稳定区间后排序方向改变的问题,有利于帮助决策者及时调整权重，得到合理结果。

关键词： ELECTRE Ⅲ 敏感性分析 多属性决策 权重

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Abstract:

The multi attribute decision making result is influenced directly by how to select weights. Sensitivity analysis is an efficient method for processing weight uncertainty. A new kind of sensitivity analysis model on the weight in ELECTRE Ⅲ is constructed. In this model, the weights that change least and make certain alternative rank first are obtained by a classical linear programming method. By this way the question how the rank order changes after the weights over a stable interval is answered. The analysis result proves that this method is valuable for helping decision makers to adjust the weights and reach a reasonable result in practice.

Keywords: ELECTRE Ⅲ sensitivity analysis multi attribute decision making weight

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