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基于CVaR约束的多产品订货风险决策模型

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Optimal Ordering Model for Multi-Products with CVaR Constraints

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摘要 过去随机环境下多产品订货往往以期望值作为唯一决策准则,没有将风险控制纳入决策范畴,与实际决策过程不相符合.为给具有不同风险偏好的决策者提供合适的决策分析工具,文章在分析投资组合和产品组合存在某种相似性的基础上,借鉴金融工程领域广泛应用的条件风险值方法,建立多产品最优订货决策模型,并对模型进行了检验,发现它完全符合决策者的直觉要求.而且,由于所建的模型最终可以表示为一个线性规划问题,因此即使是大规模的产品组合问题也可以借助工具软件求解.

关键词： 不确定性　多产品订货　条件风险值法　风险控制

Abstract： Multi-products ordering decision is often made conventionally,lacking of putting the risk under control,by the expected cost reduction or the expected profit improvement under the stochastic environment,which didn't conform to the real decision-making process.Based on analyzing some similar characteristics between portfolio and product combination,the paper proposed an optimal ordering model for multi-products with conditional value-at-risk(CVaR) which is used popularly in the field of financial engineering.The model is then tested by simulative data,the outcome of which follows four fundamental rules for profit-risk decision-making completely.Moreover the model can be formulated as a linear programming problem which is solved by the technique software easily.

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