### <<企业数量分析>>

#### 图书基本信息

书名:<<企业数量分析>>

13位ISBN编号:9787810444705

10位ISBN编号: 7810444700

出版时间:1998-08

出版时间:东北财经大学出版社

作者:博迪利,等(美)

版权说明:本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:http://www.tushu007.com

#### 书籍目录

CONTENTS

Chapter I Proactive

**Decision Making** 

**Routine Decisions** 

The Challenges of Proactive

**Decision Making** 

Alternatives

Assumptions-Structure

Assumptions-Assessments

Performance

Summary

Chapter 2 Alternatives

Small Number of Alternatives

Sequential Decisions

A Single Decision Quantity

Two or More Decision Quantities

**Decision Rules** 

Summary

**Chapter 3 Structuring Assumptions** 

in Decision Making

Structuring Relationships Ilsing an

Influence Diagram

Structuring a Sequence of Decisions

and Uncertainties Using a

**Decision Tree** 

Influence Diagrams with

**Uncertain Quantities** 

Final Examples of How to Develop an

Influence Diagram

The Use ofInfluence Diagrams and

**Decision Trees** 

Case: Destiny Consulting Group

Chapter 4 Assessment

Sensitivity Analysis

The Language of Probability

Uncertainties with a Pew

**Potential Outcomes** 

Uncertainties with Many

**Potential Outcomes** 

Summary Measures of

**Probability Distributions** 

Deriving the Probability Distribution

for Performance

Summary

Chapter 5 Performance

### <<企业数量分析>>

Relevant Monetary Flows

**Evaluating Alternatives** 

under Uncertainty

**Few Potential Outcomes** 

Many Potential Outcomes

Summary

Chapter 6 Risk Management

Value of Information

Perfect Information

Imperfect Information

Value of Control

Perfect Control

Control of Continuously

Ranging Quantities

Adding Value and Reducing Risk

Summary

Chapter 7 Evaluating

**Multiperiod Performance** 

Cash Flow

An Example

Time Value of Money '

Accumulated Value

Present Value and Net Present Value

Formulas for Accumulated and Present

Value Calculations

Streams in Perpetuity

Pretax versus Aftertax Analyses

The Reinvestment Rate

Hurdle Rate

Internal Rate ot Return

Nominal versus Effective Rates

of Return

Chapter 8 Multiobjective and

Multistakeholder Choice

The Generic Choice Problem

Example

First-Rbund Eliminations

**Dominance** 

Decision Rules without Trade-

offJudgments

The Lexicographic Rule

Satisficing

Rate and Weight: Lin"'" Additive

Scoring Rules

Rating Alternatives

Weighting Attributes

Assumptions of Rate and Weight

Multiple Stakeholder Problems

Appendix I Comments on the

Dependence of Weights on the

Scaling of Attributes

**Exercises** 

Chapter 9 Risk Preference

and Utility

The Utility of

Monetary Consequences

Risk Aversion

Constant Risk Aversion: Negative

**Exponential Utility** 

Decreasing Risk Aversion:

Logarithmic Utility

Using a Utility Curve for Risk

**Analysis** 

Separation of Risk-Return and Mean-

Variance Analysis

Corporate Risk Policy

Exercises

Chapter IO Competitor Analysis

Characterizing Competitive

Situations

Matrix Format

**Classical Structures** 

No (or Little) Conflict

Prisoner's Dilemma

Preemption

Summary

Chapter II Probability

Distributions

The Language of Probability

Distributions

The Probability Mass Function

The Cumulative Distribution

Function - ..

Continuous and Many-Valued

**Uncertain Quantities** 

Assessment: Capturing Personal

Judgment

An Example of Assessing a

**Probability Distribution** 

Assessment: Using Historical Data as

a Guide

Identifying Suitable Data

Using the Suitable Data as a Guide

Adjusting Data for One

Distinguishing Factor

Assessment: Appealing to Underlying

Structure

The Binomial Distribution

The Normal Distribution

The Poisson Distribution

The Exponential Distribution

Subjective Biases and Assessment

Summary

Chapter 12 Sampling

Forecasting Sample Results

Forecasting a Sample Average

Forecasting a Sample Proportion

Using Sample Results to Draw

Inferences about the Underlying

**Probability Distribution** 

Inferences about the Mean of

the Underlying Probability

Distribution

Inferences about the

**Underlying Probability** 

Using Sample Results to Forecast Future

Sample Results

Using Sample Results to Forecast a

Future Sample Average

Using Sample Results to Forecast a

Future Sample Proportion

Summary 198

Chapter 13 Time-Series Forecasting

Basic Approaches for

**One-Period Forecasts** 

Simple Approaches

Moving Average

**Smoothed Average** 

Comparison of Forecasts

Precision

Bias

**Exploiting Multiperiod Patterns** 

**Treating Seasonality** 

Deseasonalizing a Time Series

Forecasting the

**Deseasonalized Series** 

Reseasonalizing the Forecast

Generating the Probability

Distribution Forecast

**Decomposition of Time Series** 

into Seasonality and

### <<企业数量分析>>

**Trend Components** 

Separating out Seasonality

Extrapolating Trend and

Cycle Components

Holt's Model: Exponential Smoothing

with Trend

Winter's Model: Exponential Smoothing

with Trend and Seasonality Other Advanced Techniques

Considerations in Preparing and Using

a Forecast

Chapter 14 Regression: Forecasting

Using Explanatory Factors The Simple Linear Model Fitting the Model Using

"Least Squares"

Important Properties of the Least-Squares

Regression Line

**Summary Regression Statistics** 

Standard Error of Estimate

Adjusted R Square

Standard Error of the Coefficients

Assumptions behind the I.inear

Regression Model

Linearity

Independence

Homoscedasticit"

Normality

Summary of

Regression Assumptions

Model-Building Philosophy

Uses of the Linear Model

Nature of the Relationship

among Variables

The Importance of the Underlying

Relationship to the Use of

the Model

Model-Building Procedure

Common Mistakes

Summary

Forecasting Using the Linear

Regression Model

Point Forecast

Interval Forecast

Analogy to Simole Random

Sampling

Using Dummy Variables to Represent

### <<企业数量分析>>

Categorical Variables

Example

Dummy Variables for More than

Two Groups

Useful Data Transforrmations

Example

Choosing a Transformation

Transforming the Y-Variable

Chapter 15 Discrete-Event

Simulation

An Example Application of

**Discrete-Event Simulation** 

The Model

Important Issues in Discrete-

**Event Simulation** 

Calibrating the Uncertainties

Validating the Model

Avoiding Peculiarities Associated with

Start-up

Terminating the Model Run

Summary

Chapter 16 Introduction to

Optimization Models

Transforming an Evaluation Model into an

Optimization Model

Example I: Optimal Order

Quantity

Example 2: Product Mix Planning

Example 3: Facility Location

Summary of Examples

Categorizing and Solving Optimization

Models

Example I: Nonlinear Programming

Example 2: Linear Programming

**Example 3: Integer Programming** 

Uncertainty in Optimization Models:

Sensitivity Analysis

Lagrange Multipliers

Linear Programming Models

**Building an Optimization Model** 

from Scratch

Chapter 17 The Mathematics

of Optimization

Algebraic Framework for

**Optimization Models** 

**Functions** 

General Structure of an

**Optimization Model** 

Integer Programming

Linear Programnung (LP)

Graphical Representation of

Example 2

The Simplex Algorithm

Some Final Comments on the Simplex

Algorithm and LP

Karmarkar's Algorithm: An Alternative

Approach to Solving

LP Models

Nonlinear Programming (NLP)

Levers to Control the GS

Solution Approach

Integer Programming (IP)

Final Observations: LP, NLP, and IP

Summary

Cases

Case I: American Lawbook

Corporation (A)

Case 2: American Lawbook

Corporation (B)

Case 3: Amore Prozen Foods

Case 4: Athens Glass Works

Case 5: Buckeye Power & Light

Company

Case 6: Buckeye Power & Light

Company Supplement

Case 7: California Oil Company

Case 8: C.K. Coolidge, Inc. (A)

Case 9: The Commerce Tavern

Case IO: CyberLab: A New Business

Opportunity for PRICO (A)

Case II: CyberLab: Supplement

Case 12: CyberLab: A New Business

Opportunity for PRICO (B)

Case 13: Dhahran Roads (A)

Case 14 Dhahran Roads (B)

Case 15: Discounted Cash1

Flow Exercises

Case 16, Edgcomb Metals (A)

Case I7: Florida Glass Company (A)

Case 18: Florida Glass Company (A)

Supplement

Case 19: Foulke Consumer

Products, Inc.

Case 20: Foulke Consumer

Products, Inc., Supplement

Case 21: Freemark Abbey Winery

Case 22: Galaxy Micro Systems

Case 23: Galaxy Micro Systems

Supplement

Case 24: George's T-Shirts

Case 25: Harimann International

Case 26: Hightower Department Stores:

Imported Stuffed Animals

Case 27: International Guidance

and Controls

Case 28: Jade Shampoo (A)

Case 29: Jade Shampoo (B)

Case 30: Jaikumar Textiles, Ltd.'

The Nylon Division (A)

Case 31: Jaikumar Textiles, Ltd.:

The Nylon Division (B)

Case 32: Lesser Antilles Lines: The Island

of San Huberto

Case 33: Lightweight Aluminum

Company: The Lebanon Plant

Case 34: Lorex Pharmaceuticals

Case 35: Maxco, Inc., and the

**Gambit Company** 

Case 36: The Oakland A's (A)

Case 37: The Oakland A's (A)

Supplement

Case38:TheOaklandA's(B)

Case 39: Piedmont Airlines:

Discount Seat Allocation (A)

Case 40: Piedmont Airlines:

Discount Seat Allocation (B)

Case 41: Probability Assessment

Exercise

Case 42: Problems in Regression

Case 43: Roadway Construction

Company

Case 44: Shumway, Horch, and

Sager(A)

Case 45: Shumway, Horch, and

Sager (B)

Case 46: Sleepmore Mattress

Manufacturing: Plant

Consolidation

Case 47: Sprigg Lane (A)

Case 48: T. Rowe Price Assoclates

Case 49: Wachovia Bank and Trust

## <<企业数量分析>>

Company, N.A. (B)

Case 50: Wachovia Bank and Trust Company, N.A. (B): Supplement Case 51: Waite First Securities Case 52: The WaldorfProperty

# <<企业数量分析>>

#### 版权说明

本站所提供下载的PDF图书仅提供预览和简介,请支持正版图书。

更多资源请访问:http://www.tushu007.com