

Interactive Multiple Goal Programming

Applications to Financial Planning

JAAP SPRONK



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Interactive Multiple Goal Programming

Tadeusz Trzaskalik, Jerzy Michnik



Interactive Multiple Goal Programming:

Interactive Multiple Goal Programming J. Spronk, 2012-12-06 1 1 Motivation This book is based on the view that both public and private decision making in practice can often be improved upon by means of formal nonnative decision models and methods To some extent the validity of this statement can be measured by the impressive number of successes of disciplines as operations research and management science However as witnessed by the many discussions in the professional journals in these fields many models and methods do not completely meet the requirements of decision making in practice Of all possible origins of these clear shortcomings we mainly focus on only one the fact that most of these models and methods are unsuitable for decision situations in which multiple and possibly conflicting objectives play a role because they are concentrated on the optimal fulfilment of only one objective The need to account for multiple goals was observed relatively early Hoffman 1955 while describing what seem to be the principal areas in linear programming where new ideas and new methods are needed gives an example with conflicting goals In this problem the assignment of relative weights is a great problem for the planning staff and is probably not the province of the mathematician engaged in solving this problem These remarks were true precursors of later developments Nevertheless the need for methods dealing with multiple goals was not widely recognized until much later

Interactive Multiple Goal Programming Peter Nijkamp, Jaap Spronk, Jacob Spronk, 1978

Advances in Multiple Objective and Goal Programming Rafael Caballero, Francisco Ruiz, Ralph E. Steuer, 2012-12-06 Within the field of multiple criteria decision making this volume covers the latest advances in multiple objective and goal programming as presented at the 2nd International Conference on Multi Objective Programming and Goal Programming Torremolinos Spain May 16-18 1996 The book is an indispensable source of the latest research results presented by the leading experts of the field

Multi-Objective Programming and Goal Programming Mehrdad Tamiz, 2012-12-06 Most real life problems involve making decisions to optimally achieve a number of criteria while satisfying some hard or soft constraints In this book several methods for solving such problems are presented by the leading experts in the area The book also contains a number of very interesting application papers which demonstrate theoretical modelling analysing and solution of real life problems

Multiple Objective and Goal Programming Tadeusz Trzaskalik, Jerzy Michnik, 2013-06-05 The book is dedicated to multi objective methods in decision making The first part which is devoted to theoretical aspects covers a broad range of multi objective methods such as multiple linear programming vector optimisation fuzzy goal programming data envelopment analysis game theory and dynamic programming The reader who is interested in practical applications will find in the remaining parts a variety of approaches applied in numerous fields including production planning logistics marketing and finance

An ellipsoidal interactive multiple goal programming method Jaap Spronk, Jan Telgen, 1980

Interactive Multiple Goal Programming Peter Nijkamp, Jaap Spronk, 1979

Goal Programming: Methodology and Applications Marc Schniederjans, 2012-12-06 Goal Programming Applications in Accounting 74 Goal

Programming Applications in Agriculture 76 Goal Programming Applications in Economics 78 Goal Programming Applications in Engineering 79 Goal Programming Applications in Finance 80 Goal Programming Applications in Government 83 Goal Programming Applications in an International Context 88 Goal Programming Applications in Management 90 Goal Programming Applications in Marketing 97 Summary 98 CHAPTER 5 FUTURE TRENDS IN GOAL PROGRAMMING 101 GP is Positioned for Growth 101 Shifting the Life Cycle of GP Research to Growth 103 Summary 107 Reference 108 APPENDIX A TEXTBOOKS READINGS BOOKS AND MONOGRAPHS ON GOAL PROGRAMMING 109 APPENDIX B JOURNAL RESEARCH PUBLICATIONS ON GOAL PROGRAMMING 113 INDEX 213 viii LIST OF FIGURES Figure 1 1 Summary Relationship of GP with MS OR and MCDM Figure 1 2 Frequency Distribution for GP Journal Publications Figure 1 3 Life Cycle of GP Research Figure 2 1 Set of GP Efficient Solutions Figure 5 1 Life Cycle of GP Research ix LIST OF TABLES Table 1 1 MS OR Topics and Their Related GP Topics Table 1 2 MCDM Subareas and Their Related GP Topics Table 1 3 Frequency Listing of GP Journal Publications and Book Titles Table 2 1 Solutions for a Dominated GP Problem Table 2 2 Conversion of LP Constraints to Goal Constraints Table 2 3 GP Citations on Dominance Inferiority and Inefficiency Table 2 4 GP Citations on Relative Weighting Prioritization and Incommensurability Table 2 5 MS OR Topics and Their Related GP Topics Table 3 1 Citations on Weighted Preemptive GP Methodology Table 3 2 Citations on Pure Mixed Integer GP Methodology Table 3 3 *Handbook of Critical Issues in Goal Programming* C. Romero, 2014-06-28 Goal Programming GP is perhaps the oldest and most widely used approach within the Multiple Criteria Decision Making MCDM paradigm GP combines the logic of optimisation in mathematical programming with the decision maker's desire to satisfy several goals The primary purpose of this book is to identify the critical issues in GP and to demonstrate different procedures capable of avoiding or mitigating the inherent pitfalls associated with these issues The outcome of a search of the literature shows many instances where GP models produced misleading or even erroneous results simply because of a careless formulation of the problem Rather than being in itself a textbook *Critical Issues in Goal Programming* is designed to complement existing textbooks It will be useful to students and researchers with a basic knowledge of GP as well as to those interested in building GP models which analyse real decision problems

Multiple Criteria Decision Making Günter Fandel, Tomas Gal, 2012-12-06 The organizers of the 12th International Conference on Multiple Criteria Decision Making MCDM held June 19-23 1995 in Hagen received the second time the opportunity to prepare an international conference on MCDM in Germany the first opportunity has been the 3rd International Conference on MCDM in Königswinter 1979 Quite a time elapsed since then and therefore it might be interesting to compare some indicators of the development of the International Society on MCDM which has been founded in Königswinter Stanley Zionts has been elected first president and all 44 participants of that Conference became founding members Today our Society has over 1200 members and its own Journal MCDM World Scan In Hagen 1996 we had 152 participants from 34 countries It is interesting to mention that also other Groups established their organization like the

European Working Group on Multiple Criteria Decision Aid the German Working Group on Decision Theory and Applications the Multi Objective Programming and Goal Programming Group ESIGMA and some others It is also interesting to note that the intersection of members of all these Groups and Societies is not empty and there is quite a cooperation among them

Interactive Multiple Goal Programming as an Aid for Capital Budgeting and Financial Planning with Multiple Goals Jaap Spronk, 1979 *Multiple Criteria Decision Making Theory and Application* G. Fandel, T. Gal, 2012-12-06 He considers a cone dominance problem given a preference cone LP and a set $n \times R$ of available or feasible alternatives the problem is to identify the non dominated elements of X The nonzero elements of LP are assumed to model the dominance structure of the problem so that $y \in X$ dominates $x \in X$ if $y \geq x + p$ for some nonzero $p \in S$ LP Consequently $x \in X$ is nondominated if and only if $x \in \text{LP} \cap X$ He will also refer to nondominated points as efficient points in X with respect to LP and we will let $EF(X, P)$ denote the set of such efficient points This cone dominance problem draws its roots from two separate but related origins The first of these is multi attribute decision making in which the elements of the set X are endowed with various attributes each to be maximized or minimized

Multiple Criteria Decision Making and its Applications to Economic Problems Enrique Ballester, Carlos Romero, 2013-03-14 *Multiple Criteria Decision Making and its Applications to Economic Problems* ties Multiple Criteria Decision Making MCDM Multiple Objective Optimization MO and economics together It describes how MCDM methods goal programming can be used in economics The volume consists of two parts Part One of the book introduces the MCDM approaches This first part comprising Chapters 1-5 is basically an overview of MCDM methods that can most likely be used to address a wide range of economic problems Readers looking for an in depth discussion of multi criteria analysis can grasp and become acquainted with the initial MCDM tools language and definitions Part Two which comprises Chapters 6-8 focuses on the theoretical core of the book Thus in Chapter 6 an economic meaning is given to several key concepts on MCDM such as ideal point distance function etc It illustrates how Compromise Programming CP can support the standard premise of utility optimisation in economics as well as how it is capable of approximating the standard utility optimum when the decision makers preferences are incompletely specified Chapter 7 deals entirely with production analysis The main characteristic throughout the Chapter refers to a standard joint production scenario analysed from the point of view of MCDM schemes Chapter 8 focuses on the utility specification problem in the n arguments space within a risk aversion context A link between Arrow's risk aversion coefficient and CP utility permits this task The book is intended for postgraduate students and researchers in economics with an OR/MS orientation or in OR/MS with an economic orientation In short it attempts to fruitfully link economics and MCDM

Nonlinear Multiobjective Optimization Kaisa Miettinen, 2012-12-06 Problems with multiple objectives and criteria are generally known as multiple criteria optimization or multiple criteria decision making MCDM problems So far these types of problems have typically been modelled and solved by means of linear programming However many real life phenomena are of a nonlinear nature which is why we need tools for

nonlinear programming capable of handling several conflicting or incommensurable objectives In this case methods of traditional single objective optimization and linear programming are not enough we need new ways of thinking new concepts and new methods nonlinear multiobjective optimization Nonlinear Multiobjective Optimization provides an extensive up to date self contained and consistent survey review of the literature and of the state of the art on nonlinear deterministic multiobjective optimization its methods its theory and its background The amount of literature on multiobjective optimization is immense The treatment in this book is based on approximately 1500 publications in English printed mainly after the year 1980 Problems related to real life applications often contain irregularities and nonsmoothnesses The treatment of nondifferentiable multiobjective optimization in the literature is rather rare For this reason this book contains material about the possibilities background theory and methods of nondifferentiable multiobjective optimization as well This book is intended for both researchers and students in the areas of applied mathematics engineering economics operations research and management science it is meant for both professionals and practitioners in many different fields of application The intention has been to provide a consistent summary that may help in selecting an appropriate method for the problem to be solved It is hoped the extensive bibliography will be of value to researchers

Multiple Criteria Analysis for Agricultural Decisions, Second Edition C. Romero,T. Rehman,2003-03-21 Cover Contents Preface Acknowledgements Part one Multiple criteria in agricultural decisions Chapter 1 Main features of the multiple criteria decision making paradigm Criticism of the traditional paradigm for decision making Economic versus technological decisions Multiple objectives and goals in agricultural economics Historical origins of the MCDM paradigm Plan of the book Suggestions for further reading Chapter 2 Some basic concepts Attributes objectives and goals Distinction between goals and constraints Pareto optimality Trade offs between decision making criteria A first approximation of the main MCDM approaches Suggestions for further reading Part two Multiple criteria decision making techniques Chapter 3 Goal programming Introductory example for handling multiple criteria in a farm planning model The role of deviational variables in goal programming Lexicographic goal programming Sensitivity analysis

Multiple Criteria Decision Methods and Applications Günter Fandel,Jaap Spronk,2012-12-06 Both the First International Summer School on Multiple Criteria Decision Making Methods Applications and Software and the present volume of readings could only be realised with assistance and support from many sides We would like to express our gratitude to all those who have contributed to making a success of the first of a hopefully long series of summer schools in this field and to all those who have contributed to the present volume First of all we are grateful for the financial means supplied by a long list of sponsors the most important of which are mentioned on the copyright page Next we are grateful to the members of the organising committee Anna Ostanello and Giovanni Zambruno Since this is the first of what will become a series of summer schools the chairman of the organising committee Benedetto Matarazzo will start this volume with a brief account of the school held in Acireale The programme committee consisted of Jean Fichet Anna Ostanello Bernard Roy Jaap

Spronk chairman and Stanley Zionts Their valuable contribution is gratefully acknowledged as is the contribution of all the lecturers at the school Of course a school is not only made by its teachers but just as much by its students The primary aim of a school is to teach and to stimulate the students

Multiple Criteria Optimization Xavier Gandibleux,2006-04-11 The generalized area of multiple criteria decision making MCDM can be defined as the body of methods and procedures by which the concern for multiple conflicting criteria can be formally incorporated into the analytical process MCDM consists mostly of two branches multiple criteria optimization and multi criteria decision analysis MCDA While MCDA is typically concerned with multiple criteria problems that have a small number of alternatives often in an environment of uncertainty location of an airport type of drug rehabilitation program multiple criteria optimization is typically directed at problems formulated within a mathematical programming framework but with a stack of objectives instead of just one river basin management engineering component design product distribution It is about the most modern treatment of multiple criteria optimization that this book is concerned I look at this book as a nicely organized and well rounded presentation of what I view as new wave topics in multiple criteria optimization Looking back to the origins of MCDM most people agree that it was not until about the early 1970s that multiple criteria optimization coalesced as a field At this time and for about the following fifteen years the focus was on theories of multiple objective linear programming that subsume conventional single criterion linear programming algorithms for characterizing the efficient set theoretical vector maximum developments and interactive procedures

Multiobjective Decision Making Vira Chankong,Yacov Y Haimes,2008-02-04 This first rate text explores the theory and methodology of systems engineering in evaluating alternative courses of action and associated decision making policies It treats criteria as multidimensional rather than scalar in the development of normative theories These contribute to a behavioral theory of decision making and provide guidance for exercising judgment An introductory discussion of the systemic approach to judgment and decision is followed by explorations of psychological value measurements utility classical decision analysis and vector optimization theory The second section chiefly deals with methods of assessing and evaluating alternatives including both noninteractive and interactive methods A taxonomy and a comparative evaluation of methods conclude the text

Multi-Level Decision Making Guangquan Zhang,Jie Lu,Ya Gao,2015-02-07 This monograph presents new developments in multi level decision making theory technique and method in both modeling and solution issues It especially presents how a decision support system can support managers in reaching a solution to a multi level decision problem in practice This monograph combines decision theories methods algorithms and applications effectively It discusses in detail the models and solution algorithms of each issue of bi level and tri level decision making such as multi leaders multi followers multi objectives rule set based and fuzzy parameters Potential readers include organizational managers and practicing professionals who can use the methods and software provided to solve their real decision problems PhD students and researchers in the areas of bi level and multi level decision making and decision support systems students at an

advanced undergraduate master s level in information systems business administration or the application of computer science Rough Multiple Objective Decision Making Jiuping Xu,Zhimiao Tao,2011-07-28 Under intense scrutiny for the last few decades Multiple Objective Decision Making MODM has been useful for dealing with the multiple criteria decisions and planning problems associated with many important applications in fields including management science engineering design and transportation Rough set theory has also proved to be an effect

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