**随机过程教学日历**

课程主题：收入和风险管理（RRM研讨会）

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**课程简介及学习目标**

本研讨课程介绍了收入与风险管理一系列基础理论和应用。通过交互式教学，传授该研究领域的基础知识，培养和提升学生的阅读，分析及表达等多项科研能力,主要包括：

* 了解RRM领域的文献和理论前沿
* 解构RRM应用领域的问题
* 构建定量模型来表述问题
* 应用RRM领域的方法解决问题
* 发现商业环境中的模型分析结果并说明其管理学意义
* 激发对相关理论及实际问题的研究兴趣
* 鼓励学生之间的研究合作

**评分方式**

论文演讲 和课堂讨论

**教学方法和期望**

所有学生都要求在每次课之前阅读相关论文，并积极参与课堂讨论。每个学生至少完成一次课堂论文演讲。

**参考书目**

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[3] Simchi-Levi D. P. Kaminsky and E. Simchi-Levi, 2008. Designing & managing, the supply chain, 3 Edition, McGraw Hill.

**研究论文列表**

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[17] DING Qing, Ciwei DONG and Zhicong PAN, 2016. The inventory control and pricing for the dual-channel newsvendor network. Accepted by *International Journal of Production Economics.*

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[21] WEN Yuan, Qing DING and Jian CHEN, 2014. Financial hedging decision on procurement risk for newsvendor model with Value-at-Risk constraint. *Working Paper*.

[22] Ding Qing, Brain Rodrigues and Wu Kekun, 2009. The risk-averse auction in financing shipping procurement. *Working Paper*.

[23] Ding, D. 2007. “A Note on “Prices and the Winner’s Curse”, *Working Paper*.

**课程安排**

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| **时间****（周）** | **主题** | **演讲人员** |
| 234567891011 | Introduction To Revenue ManagementRevenue management: Research overview and prospectsDynamic Pricing For Single-Leg Flight ProblemRevenue Management With Multiple Predetermined Prices Dynamic Bid Prices In Revenue Management Dynamic Pricing Policy For Hotel Management With Multiple-Day Stay Revenue Management With Partially Refundable FaresFlexible Payment Scheme in Airline & Hotel BusinessInventory Rationing For Multiple Customer ClassesPeriodic Review and Continuous ReviewPricing and Capacity Rationing For Rentals Business Aircraft Leasing Business ManagementPricing for Newsvendor Model Inventory Pricing In Remanufacturing & Dual Channel BusinessExchange Rate Uncertainty In Global Markets Dynamic Inventory and Financial Hedging Decisions for Storable CommoditiesRisk aversion in inventory management Risk Management Considering Value-at-Risk ConstraintProcurement Financing in Shipping using AuctionsWinner’s Curse In Almost Common Value Auctions | [3], Ch. 12&13, 定清[4], 定清[5]李薇[6]周品[7]燕慧慧[8], 定清[9]周泰[10], 定清[11], 定清[12], 定清[13]赵玲[14], 定清[15]曾款[16,17], 定清[18], 定清[19]苏欣欣[20]谭杰[21], 定清[22], 定清[23]胡振涛 |