**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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**研究论文列表**

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[8] LIM Yun-Fong, Qing DING and Kum-Khiong YANG, 2013. Dynamic pricing for hotel management with multiple-day stays. *Working Paper.*

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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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[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** |
| 2  3  4  5  6  7  8  9  10  11 | Introduction To Revenue Management  Revenue management: Research overview and prospects  Dynamic Pricing For Single-Leg Flight Problem  Revenue 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 Fares  Flexible Payment Scheme in Airline & Hotel Business  Inventory Rationing For Multiple Customer Classes  Periodic Review and Continuous Review  Pricing and Capacity Rationing For Rentals Business  Aircraft Leasing Business Management  Pricing for Newsvendor Model  Inventory Pricing In Remanufacturing & Dual Channel Business  Exchange Rate Uncertainty In Global Markets  Dynamic Inventory and Financial Hedging Decisions for Storable Commodities  Risk aversion in inventory management  Risk Management Considering Value-at-Risk Constraint  Procurement Financing in Shipping using Auctions  Winner’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 |