عنوان مقاله:

Application of 0-1 Fuzzy Programming in Optimum Project Selection

محل انتشار:

پنجمین کنفرانس بین المللی مدیریت پروژه (سال: 1388)

تعداد صفحات اصل مقاله: 7

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خلاصه مقاله:

In this article, a mathematical programming model for choosing an optimum portfolio of investments is developed. The investments are considered as investment projects. The uncertainties of the real world are associated through fuzzy concepts for coefficients of the proposed model (i. e. initial investment costs, profits, resource requirement, and total available). Model has been coded by using LINGO 11.0 solver. The results of a full analysis of optimistic and pessimistic derivative models are promising for selecting an optimum portfolio of projects in presence of uncertainty.

کلمات کلیدی:

Fuzzy Programming, Fuzzy Knapsack, Fuzzy Capital Budgeting, Fuzzy Project Selection

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