SUBJECT INDEX

Absolute priority 85

Absolute value metric 66

Adapted simplex method 87,88,90, 91

Bankruptcy costs 223,231,233

Branch and bound method 213,244

Break even analysis 58

Capital asset pricing model 18ff

Capital budgeting 4,10,11,13, 195ff

Capital rationing 13,14,15

Cash flow 10

Chance constraint 205,208,209

Chebychev metric 64

Completeness 129

Compromise solution 34ff

Constraint 12,13

Cutting plane 213

Discrete decision problem 175

Dispreference function 60ff

Dominance 148

Duality 91

Dynamic goal complex 4,24,25

Economic dependence 10

Efficient capital markets 19ff

Efficient solution 33,109

Equity issue costs 231

Euclidean metric 64

Factor analysis 204

Financial planning 4,10,11,13, 195ff

Financial planning model 222ff

Fractional goal variable 207, 208

Fuzzy outranking relation 47

Generalized inverse 78,79,81,82

GPSTEM 116

Goal 12ff

Goal constraints 13,31ff

Goal interval programming 71

Goal programming 2,53,58,83, 124ff

Goal value space 32ff

Goal variable 12,31ff

Hierarchical optimization methods 117

Ideal solution 34,134ff

Imaginary decision maker 157, 167

Implicit enumeration 213,214

Indivisibility of projects 211

Industrial profile 181

Input-output model 172,175

Instrument value space 31ff

Instrumental variables 30ff

Interactive goal programming 110,114,124

Interactive multiple goal programming 122ff

Interactive multiple objective programming methods 53,110,124

Interest cover 233

Large numbers of goal variables 200ff

Lexicographic ordering 130,149

Market value of the firm 11, 25,233ff

Minkovski metric 62

MIP-package 244

Mixed integer programming 244

MPSX-package 168,186,190,192

Multiple objective programming methods 50,124

Non-unique optimum solutions 165

Objective function 31

One-sided goal programming 66

Outranking relation 47

Perfect capital market 17

Pessimistic solution 134ff

Piecewise linear function 68

Portfolio selection 157,168

Potency matrix 134ff

Pre-emptive priorities 58,84, 169

Preference relation 129ff

Production planning 158

Profit maximization 2ff

Ratio forms 206

Redundant constraints 147

Redundant goal constraints 147

Redundant goal variables 147, 203

Reflexivity 129

Sensitivity analysis 91ff

Solution 32,134ff

STEM 115,117

Stochastic Dependence 10

Stockholders' wealth 5

Structural programming 190

Systematic risk 19

Times interest earned 233

Total quasi ordering 129

Transitivity 129

Unlevered present value 223

Unsystematic risk 18

Utopia solution 34

Vector-maximum problem 1,33ff

Weakly convex preference ordering 130,149

'With-or-without' principle 10

Simon, H.A. 4,22,23

Slovic, P. 49

Spivey, W.A. 96

Spronk, J. 39,43,58,114,122,133, 146,147,170,172,175,186, 196,203,205,251,252

Stapleton, R.C. 18

Starr, M.K. 43

Steuer, R.E. 113,208

Takayama, A. 129,131

Tamura, H. 96

Telgen, J. 112,122,147,203,251, 252

Tell, B. 200,204

Theil, H. 53,82,202

Törn, A. 176

Tucker, A.W. 147

Villareal, B. 213

Vincke, P. 113

Vliet, J.K. van 19

Wallenius, J. 106,108,112,114, 154,213

Weingartner, H.M. 13-16,198

Wendell, R.E. 154

Weston, J.F. 3

Williamson, O.E. 4

Winkels, H.M. 110

Wolfe, P. 111

Yu, P.L. 22,34,47,117

Zeleny, M. 34,43,47,117

Zionts, S. 43,106,112,154,205, 209,213

Zukhovitsky, S.I. 77