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CASE STUDY: Cash Matching Problem

It was introduced by Chambers et al. (1996) and Chambers and Färe (1998) as a transposition into production theory of Luenberger's benefit function in a consumer context (Luenberger, 1992). The directional distance function measures the largest changes in inputs and outputs in a given direction, that is, the changes that are necessary for a ...

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instance, of stock options." (Luenberger, 1998) Above definitions agree that options are rights not obligations. The key difference of ... This trade-off can be viewed as an investment problem ...

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DAVID G. LUENBERGER is a professor in the School of Engineering at Stanford University. He has published four textbooks and over 70 technical papers. Professor Luenberger is a Fellow of the Institute of Electrical and Electronics Engineers and recipient of the 1990 Bode Lecture Award. His

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