

Lagrange Relaxation Und Column Generation Für Kombinatorische Auktionen - Stefan Gretschel

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Auktionen sind ein wichtiger Marktmechanismus für Güter deren Preis nicht eindeutig vorgegeben ist. Die Preisbildung und Allokation erfolgt auf Basis von Geboten. Kombinatorische Auktionen erlauben es, Gebote nicht nur für einzelne Güter, sondern auch für Kombinationen von Gütern, sog. Güterbündel, abzugeben. Dies kann sinnvoll sein, da der Preis, den ein Bieter für ein bestimmtes Gut bereit ist zu zahlen, oftmals auf komplexe Weise von anderen Gütern und deren Preis abhängt. Eine Berücksichtigung dieser Synergien kann zu einer besseren Allokation und einer Erhöhung der Erlöse des Auktionators führen. Das grundlegende Problem von Kombinatorischen Auktionen mit dem sich diese Arbeit beschäftigt, ist die Allokation der Güter, also die Bestimmung der Gebote, die den Zuschlag erhalten. Im allgemeinen Fall wächst die Anzahl der möglichen Gebote exponentiell mit der Anzahl der angebotenen Güter. Die Bestimmung der optimalen Lösung ist im allgemeinen Fall NP-vollständig. In Kapitel 2 wird die Problematik detailliert beschrieben und es wird auf dieser Grundlage eine formale Darstellung erarbeitet. Kapitel 3 beschäftigt sich damit, wie mit Hilfe der Lagrange Relaxation und des Column Generation Verfahren eine Lösung des Problems erfolgen kann. Author: Gretschel, Stefan Publisher: GRIN Verlag Illustration: N Language: GER Title: Lagrange Relaxation und Column Generation für Kombinatorische Auktionen Pages: 00020 (Encrypted PDF) On Sale: 2005-01-01 SKU-13/ISBN: 9783638381338 Category: Business & Economics : General

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