

INDEX

- AdaBoost, 94–95, 97, 99, 100, 101, 102, 103, 104
Adaptive Neuro Fuzzy Inference System (ANFIS), 5
Agent-based queuing model, for call center forecasting and management optimization, 121
bisection method, 128–131
forecasting, 127
model construction, 125–127
model formulation, 122–124
 input data, 122–123
 programing functions,
 modeling, 123
 working variables in program,
 modeling, 123–124
optimization criteria, 127–128
results, 130–131, 132
stepwise method, 131
ARIMA, 4, 5
Artificial neural networks (ANNs), 5
Asymmetric loss function, 55, 57–58
- Bankruptcy prediction, dimension reduction in, 83
computational results, 86–89
 evaluation metrics, 87
experiment setup, 86–87
model performances, 88–89, 90, 91
dimension estimation, 89–90, 91
dimension reduction techniques, 84–86
Big Data, 94
Bisection method, 128–131
Bonobos, 26
Boosting technique, 84
- Borderline-SMOTE, 94
Box & Jenkins model, 4, 5–6
Brick-and-mortar store, 30, 31
Bureau of Economic Analysis (BEA), 68–69
Business cycle, 67, 71, 72, 73, 74–75, 76–79, 81
Business forecasting, 121, 127, 132
Buy-online-and-pick-up-in-store (BOPS), 25
 literature review, 28–30
 basic model, 30–37
- Call center forecasting and management optimization, agent-based queuing model for, 121
bisection method, 128–131
forecasting, 127
model construction, 125–127
model formulation, 122–124
 input data, 122–123
 programing functions,
 modeling, 123
 working variables in program,
 modeling, 123–124
optimization criteria, 127–128
results, 130–131, 132
stepwise method, 131
CEO compensation, regression modeling of peer group, at AT&T, 115, 116, 117
 analysis of results, 119, 120
 clustering analysis, 118–119
 process, 116–118
Verizon, 109

- corporation's performance, evaluation of, 111
- peer groups, 112
- process, 112, 113
- Classification and regression tree (CART), 97
- Clustering analysis, 118–119
- Correlation matrix, 84
- Cumulative mean estimation (CUME), 91–92
- Customer retention, impact of a service failure on, 54
- Cyclic pricing, 30
- Data-level methods, for bankruptcy prediction, 87
- Decision tree, 94–95, 97, 101, 102, 103, 104
- Delays in delivery, service contracts for, 51
 - model development, 55–60
 - delivery time, 56–57
 - loss function and due dates, 57–58
 - optimal price, 58–60
 - price function, 56
 - product value distribution, 55–56
 - results, 60–62
- Delivery time, 56–57
 - truncated exponential distribution for, 59–60
 - uniform distribution for, 59
- Dimension reduction, in bankruptcy prediction, 83
 - computational results, 86–89
 - evaluation metrics, 87
 - experiment setup, 86–87
 - model performances, 88–89, 90, 91
 - dimension estimation, 89–90, 91
 - techniques, 84–86
- Discount pricing, 28–29
- Due dates, loss function and, 57–58
- Equal pricing, 28–29
- Erlang C model, 122
- Estimation error, 122–123
- Expected loss (EL), 58
- Expected payout, 54, 60–61, 62
- Expected revenue (ER), 54–55, 56, 58–59, 60
- Exponential smoothing, 4, 5, 16–17, 18–19, 20
- Factor analysis (FA), 84, 85, 86, 88, 90–91
- Fatality analysis reporting system (FARS), 95
- Feature extraction, 84–85
- Feature selection approach, 84–85
- Financial compensation, 109
- Forecasting
 - business, 121, 127, 132
 - sales. *See* Sales forecasting
- Genetic algorithm (GA), 5–6
- Great Recession, 67, 71, 72–73, 74
- Growth over time, 69–70, 71
- HGAI (hybrid of a genetic algorithm and an artificial immune system) algorithm, 5–6
- Holt-Winters model, 4, 5
- Imbalanced data, 87, 88
 - classification, 93
- Individual county integrative models, 76–79, 81
- Inventory order quantity, 28
- k-nearest neighbor (KNN), 94–95, 97, 98, 100, 101–102, 103, 104
- Least squares, 69–70, 72
- Leave-one-out cross-validation (LOOCV), 8, 9, 12
- Linear regression, 69, 70
- Liquidity, 111

- Logistic regression, 94–95, 97, 98, 101, 102, 103, 104
- Loss function and due dates, 57–58
- Machine learning, 4, 5, 6, 12, 15–20, 18–19, 21–22
methods, for forecasting, 6–9
- Market segmentation
of online channel, 33, 34
in showroom strategy, 38–39
of store channel, 33, 34
in showroom strategy, 37, 38
- Mean absolute percentage error (MAPE), 12, 13–14, 15–22, 16–17, 18–19
- Mixed integer programming model, 54–55
- M/M/1 queue, 52–53
- M/M/s queue, 122
- Model-building approach, 84
- Monte Carlo simulation, 123
- Moving average (MA), 5, 7–8, 12, 15–20, 16–17, 18–19, 21–22
- Moving linear regression (MLR), 7–8, 12, 15–20, 21–22
- Moving quadratic regression (MQR), 12, 15–20, 21–22
- Multivariate intelligent decision-making model, 5
- Nash equilibrium, 35, 46
- Non-injured passengers and drivers in car accidents, detection of, 93
data, 95–96, 97
method, 96–100
AdaBoost, 99
decision tree, 97
k-nearest neighbor, 98
logistic regression, 98
Random Forest, 98
resampling method, 99–100
support vector machine, 98–99
results, 100–104
- Nonstationarity, 122–123
- North Carolina
Great Recession, 72–73, 74
growth over time, 69–70, 71
individual county integrative models, 76–79, 81
integrative model, 74–76
residuals, modeling, 71–72
unemployment costs per capita, 68–70, 72, 74–76, 78, 79–80, 81
- Omnichannel retailing, BOPS and showroom strategy in, 25
basic model, 30–37
literature review, 28–30
showroom strategy, 37–41
- Online-to-store channel, 29–30
- Optimal price, 58–60
- Oversampling, 87
- Peer group regression modeling
of AT&T CEO compensation, 115, 116, 117
analysis of results, 119, 120
clustering analysis, 118–119
process, 116–118
of Verizon CEO
compensation, 112
- Personalized pricing, 28–29
- Price function, 56
- Principal component analysis (PCA), 84, 85, 86, 88–89, 90–92
- Principal Hessian directions, 91–92
- Product value distribution, 60–62
- Profitability, 111
- Profit margin, 111
- Purchase decision tree of customers, 31
in showroom strategy, 37
- Qualitative attributes, impact on customer satisfaction, 52
- Quantitative attributes, impact on customer satisfaction, 52

- Queueing model, 52–53
 agent-based, for call center
 forecasting and
 management
 optimization, 121
 bisection method, 128–131
 forecasting, 127
 model construction, 125–127
 model formulation, 122–124
 optimization criteria, 127–128
 results, 130–131, 132
 stepwise method, 131
- Radial basis function (RBF), 4, 5–6,
 12, 13–14, 15–22
 interpolation, 8–9
- Random arrival rate, 122–123
- Random Forest, 94–95, 96–97, 98,
 100, 101, 102, 103, 104
- Random over-resampling (ROS), 99,
 101, 104
- Random oversampling examples
 (ROSE), 87, 94–95,
 99–100, 101, 102, 104
- Random under-resampling (RUS),
 94–95, 99, 101, 104
- Rare events, 87
- Regression modelling, of CEO
 compensation
 peer group, at AT&T, 115, 116,
 117
 analysis of results, 119, 120
 clustering analysis, 118–119
 process, 116–118
 of Verizon CEO compensation,
 109, 110, 111
 corporation's performance,
 evaluation of, 111
 peer groups, 112
 process, 112, 113
- Resampling method, 94–95, 99–100
- Residuals, modeling, 71–72
- Retailer's newsvendor problem, 45
- Retailer System Research, 27
- Sales forecasting, 5–6, 7–8, 9, 12,
 15–20, 21–22
 computational results, 12–21
 comparison of performance of
 sales forecasting methods,
 15–21
 experimental setup, 12–14
 seasonal adjustment effect on
 performance of sales
 forecasting methods,
 13–14, 15, 16–17
 literature review, 5–6
 machine learning methods, 6–9
 radial basis function
 interpolation, 8–9
 support vector regression, 6–8
 seasonal adjustment, 9–11
- Sales, 111
- SARIMAX with multiple linear
 regression (SARIMA-MLR), 5
- Seasonal adjustment, 9–11
 effect on performance of sales
 forecasting methods,
 13–14, 15, 16–17
- Seasonal autoregressive integrated
 moving average with
 external variables
 (SARIMAX), 5
- Selective under-resampling (SUR),
 100, 101
- Service contracts, for delays in
 delivery, 51
- model development, 55–60
 delivery time, 56–57
 loss function and due dates,
 57–58
 optimal price, 58–60
 price function, 56
 product value distribution,
 55–56
 results, 60–62
- Showroom strategy, 37–41
 market segmentation of store
 channel in, 37, 38

- purchase decision tree of customers in, 37
- Single exponential smoothing (SES), 12, 16–17, 18–19, 20–22
- Sliced average variance estimation (SAVE), 85, 86, 88, 89, 90–91
- Sliced inversed regression (SIR), 85, 86, 88, 90–91
- Solvency, 111
- Solving ratios, 111
- Stepwise method, 131
- Stepwise regression, 84
- Stock options, 109–110
- Strategic customer behavior, 30
- Sufficient dimension reduction (SDR), 85, 86
- Support vector machine (SVM), 94–95, 97, 98–99, 101, 102, 103, 104
- Support vector regression (SVR), 4, 5–8, 12, 13–14, 15–20, 18–19, 21–22
- Synthetic minority oversampling technique (SMOTE), 87, 94–95, 99–100, 101, 102, 104
- Taguchi-type loss function, 52, 53, 54
- Time series, 4, 5–6, 8, 9, 11, 12, 15, 21–22
- Trend regression models, 4, 5
- t*-test, 84
- Under-sampling, 99, 100
- Unemployment costs per capita, 68–70, 72, 74–76, 78, 79–80, 81
- Waiting time, 122–123, 124, 125, 126–127, 132
- Warby Parker, 26