

3.1 Introduction

Decision analysis can be used to develop an optimal strategy when a decision maker is faced with several decision alternatives and an uncertain pattern of future events. In this chapter we will learn some mathematical models useful in helping managers make the best possible decisions.

Example 1 (modified from Solved Problem 3-1, page 92, textbook):

Maria Rojas is considering the possibility of opening a dress shop on Fairbanks Avenue, a few blocks from the university. She has located a good mall that attracts students. Her options are to open a small shop, a medium-sized shop, or no shop at all. The market for a dress shop can be good, average, or bad. The projected net profit or loss figures (in thousand dollars) for the medium-sized and small shops for the various market conditions are given in the following table. Building no shop at all yields no loss and no gain.

Alternative	Good Market	Average Market	Bad Market
<i>Small shop</i>	75	25	-40
<i>Medium shop</i>	100	35	-60
<i>No shop</i>	0	0	0

Which alternative will lead to the **largest profit** given the uncertainty concerning the demand for the dresses?

Six Steps in Decision Making:

1. Clearly define the problem at hand.
2. List the possible alternatives.
3. Identify the possible outcomes or states of nature.
4. List the payoff (typically profit) of each combination of alternatives and outcomes.
5. Select one of the mathematical decision theory models.
6. Apply the model and make your decision.

3.2 Three components of a decision-making problem: decision alternatives, states of nature, and payoff table.

Decision alternative: is a **course of action** or a **strategy** that the decision maker can choose. There are three possible alternatives in this example: *Small shop*, *Medium shop*, or *No shop*.

States of nature: are possible **outcomes** or future events that affect the payoff associated with a decision alternative. The states of nature are not under the control of the decision maker. States of nature should be defined in a way that they are mutually exclusive and collectively exhaustive.

In this example, there are three states of nature: **Good Market**, **Average Market** or **Bad Market**.

Decision Table or Payoff Table:

Payoff (also called **Conditional Value**) is a consequence, normally expressed in a monetary value, resulting from each possible combination of decision alternatives and outcomes. Payoffs are typically expressed in term of profit or cost.

Introduction To Decision Analysis

C Cleary



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