Extended interval goal programming

B. Vitoriano Villanueva; C. Romero López

Abstract-

This paper focuses on possible problems associated with the use of penalty functions in Goal Programming (GP). In this sense we illustrate, with the help of numerical examples, how an assumption of separability amongst decision maker\'s preferences wich underlies these approaches, can be produced in the corresponding GP models extremely biased results towards certain goals. A new GP variant is proposed to overcome this type of problem.

Index Terms- Goal programming, penalty functions, preference modelling

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