OPRE6335 - Risk and Decision Analysis

OPRE 6335 (SYSM 6304) Risk and Decision Analysis (3 semester credit hours) This course provides an overview of the main concepts and methods of risk assessment, risk management, and decision analysis. The methods used in industry, such as probabilistic risk assessment, six sigma, and reliability, are discussed. Advanced methods from economics and finance (decision optimization and portfolio analysis) are presented. Prerequisite: OPRE 6301 or SYSM 6303. (3-0) T