

Faculté des sciences économiques

www.unine.ch/seco

Business Analytics: Methods and Models (5MI2003)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en développement international des affaires	Cours: 4 ph	écrit: 2 h	6
Master en systèmes d'information	Cours: 4 ph	écrit: 2 h	6

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

• Semestre Printemps

Equipe enseignante:

Cotofrei Paul- Professeur associé Information management institute, A.L. Breguet 2, 2000 Neuchâtel Tél: 032 718 1378 e-mail:paul.cotofrei@unine.ch

Objectifs:

A student attaining this course should be able to:

- apply the phases of the decision-making process
- develop an optimal strategy faced with several decision alternatives and uncertainty, using the risk analysis
- recognize, analyse and solve a problem demanding the linear programming approach, by identifying the constraints and the objective function

Contenu:

The course starts with an overview of the main concepts used in business analytics (decision-making process, systems and models). Then the accent is put on the quantitative approaches to decision making. The main models used in decision analysis (influence diagrams, decision trees) are presented in both contexts - without and with probabilities, together with the two kind of decision-making analysis: risk analysis and sensitivity analysis. One of the most known and applied quantitative model in business analytic, the linear programming, is deeply analysed (optimal solutions, sensitivity analysis, 0-1 variables, case application in marketing, finance, transportation, network distribution, game theory). The last part of the course investigate more sophisticated models as goal programming and analytic hierarchy process (the lasts two models being applied for multicriteria decision problems).

Forme de l'évaluation:

- Lab assignments (individual exercises): 30% of final grade.
- Final written exam (2 hours) during the last week of semester: 70% of final grade.
- Resit: 2 hours written exam during autumn session: 100% of final grade.
- Allowed documents during exams: cours slides with annotations.
- Connected devices are not permitted during the exams. In case of violation of this rule, the students are in a situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Documentation:

- An introduction to Management Science - Quantitative approaches to decision making, by Anderson, Sweeney, Williams and Martin, Thompson South-Western, 12th/13th edition

- Data Analysis and Decision Making, by S. Albright, W. Winston and C. Zappe, Cengage Learning, 4th edition

- Essentials of Business Analytics, by J. Camm, J. Cochran, M. Fry & all, Cengage Learning, 2015

Pré-requis:

none