



ISSN 1000-6788
CN 11-2267/N

系统工程理论与实践

Systems Engineering — Theory & Practice

中国系统工程学会主办

2012年 第32卷 第4期

系统工程理论与实践 (月刊)
XITONG GONGCHENG LILUN YU SHIJIAN

中国科协精品科技期刊工程项目资助期刊

2012年第32卷第4期

目 次

泡沫随机临界时点超指数膨胀模型: 中国股市泡沫的检测与识别	林黎	任若恩	(673)		
人民币汇率的半参数预测模型	蔡宗武	陈琳娜	方颖 (685)		
市场、策略与国际投资利益: 基于中国投资者的视角实证分析	蒋崇辉	马永开	安云碧 (693)		
基于 Kalman 滤波算法的基金动态资产配置能力评价方法	柳冬	王雯珺	李自然	汪寿阳 (704)	
基于隐马尔科夫模型的中国股票信息探测	黄晓彬	王春峰	房振明	熊春连 (713)	
面向精益建造的最后计划者系统研究综述	韩美贵	王卓甫	金德智 (721)		
基于时间片段的多 IT 项目人力资源调度问题求解	芦鹏宇	孙文俊	井端 (731)		
供应链系统中零售商横向转载的随机规划模型及算法	陈敬贤	王国华	梁櫟 (738)		
受约束供应链模型的复杂动力学行为	王晶	王寻	(746)		
不确定条件下最优投资时机和最优投资规模决策	阳军	孟卫东	熊维勤 (752)		
循环取货下基于随机提前期波动压缩的库存优化模型	周欣	霍佳震	(760)		
基于非对称投标人的反向多属性英式拍卖模型与最优投标策略	曾宪科	冯玉强	(769)		
基于 CVaR 准则的 Newsboy 型商品最优广告费用与订货策略	李绩才	周永务	钟远光 (776)		
基于投入产出局部闭模型的中国房地产业经济增长结构分解分析			李景华 (784)		
基于多属性模糊 Petri 网的知识化制造系统产品需求预测	孟宪刚	严洪森	(790)		
复杂制造协同物流网络资源规划的不确定性控制优化	徐小峰	赵金楼	宋杰飚 (799)		
基于 GMDH 的“一步式”客户流失预测集成建模	肖进	刘敦虎	贺昌政 (807)		
基于随机森林的潜在 k 近邻算法及其在基因表达数据分类中的应用	杨帆	林琛	周绮凤	符长虹	罗林开 (815)
混合 Jobshop 炼钢 - 连铸重调度方法及其应用	庞新富	俞胜平	罗小川	潘全科	柴天佑 (826)
双重不确定性系统的跟踪与辨识	钱富才	李江	赵平 (839)		
元模型理论及其在企业体系结构开发设计中的应用	宛海宁	舒振	黄力	罗雪山 (847)	
Monte-Carlo 法在武器系统射击参量设计中的应用	徐豫新	王树山	马晓飞 (854)		
排污约束下企业的投资与定价	范定祥	廖进中	杨金强 (860)		
干旱期水安全风险评价与调控分析	董前进	王先甲	(867)		
基于灰色关联聚类的特征提取算法	鲁峰	黄金泉	(872)		
基于 FTA 仿真的三高气田事故风险概率	许金华	孙德强	范英	任庆娟 (877)	
单线铁路区间能力失效条件下列车运行调整模型	孟令云	杨肇夏	李海鹰 (885)		
大型活动下配合城轨交通客流集散的公交调度	滕靖	陈宇毅	(895)		
基于 NCAGA- 投影寻踪混合优化城市客运量预测	李明伟	康海贵	周鹏飞 (903)		

Contents

Super-exponential bubble model with stochastic mean-reverting critical times: Application in Chinese stock market	LIN Li REN Ruo-en (673)
Semi-parametric forecasting model for USD/CNY exchange rate	CAI Zong-wu CHEN Lin-na FANG Ying (685)
Markets, strategies and international diversification benefits: An empirical investigation from the perspective of Chinese investors	JIANG Chong-hui MA Yong-kai AN Yun-bi (693)
Evaluating dynamic asset allocation ability of funds within Kalman filter framework	LIU Dong WANG Wen-jun LI Zi-ran WANG Shou-ying (704)
Detecting Chinese stock information based on hidden Markov model	HUANG Xiao-bin WANG Chun-feng FANG Zhen-ming XIONG Chun-lian (713)
Last planner system oriented to lean construction: A literature review	HAN Mei-gui WANG Zhuo-fu JIN De-zhi (721)
Time slice based solution for human resource scheduling problem of multiple IT projects	LU Peng-yu SUN Wen-jun JING Rui (731)
Stochastic programming model and algorithm of multilocation lateral transshipment problem in supply chain system	CHEN Jing-xian WANG Guo-hua LIANG Liang (738)
Complex dynamic behaviors of constrained supply chain systems	WANG Jing WANG Xun (746)
Optimal investment timing and investment scale decision making under uncertainty	YANG Jun MENG Wei-dong XIONG Wei-qin (752)
Optimal inventory model with stochastic lead time and variance reduction for milk-run	ZHOU Xin HUO Jia-zhen (760)
Reverse multi-attribute English auction model and optimal bidding strategies based on asymmetric bidders	ZENG Xian-ke FENG Yu-qiang (769)
Optimal advertisement cost and order policy for Newsboy-type-merchandise under the CVaR criterion	LI Ji-cai ZHOU Yong-wu ZHONG Yuan-guang (776)
Structural decomposition analysis of the growth of China's real estate sector based on partially closed input-output model	LI Jing-hua (784)
Products demand forecasting in knowledgeable manufacturing systems based on attributes fuzzy Petri nets	MENG Xian-gang YAN Hong-sen (790)
Uncertain control optimization of resource planning for collaborative logistics network about complex manufacturing	XU Xiao-feng ZHAO Jin-lou SONG Jie-kun (799)
"One-step" customer churn prediction ensemble modeling based on GMDH	XIAO Jin LIU Dun-hu HE Chang-zheng (807)
Random forest based potential k nearest neighbor classifier and its application in gene expression data	YANG Fan LIN Chen ZHOU Qi-feng FU Chang-hong LUO Lin-kai (815)
Hybrid job shop rescheduling method and its application for steelmaking-casting	PANG Xin-fu YU Sheng-ping LUO Xiao-chuan PAN Quan-ke CHAI Tian-you (826)
Tracking and identification for system with dual uncertainties	QIAN Fu-cai LI Jiang ZHAO Ping (839)
Theory of metamodel and its application in the development and design of enterprise architecture	WAN Hai-ning SHU Zhen HUANG Li LUO Xue-shan (847)
Application of Monte-Carlo method on the design of ammunition system firing parameters	XU Yu-xin WANG Shu-shan MA Xiao-fei (854)
Investment and pricing of corporation under pollution constraints	FAN Ding-xiang LIAO Jin-zhong YANG Jin-qiang (860)
Risk analysis and viewing-controlling of water security during drought period	DONG Qian-jin WANG Xian-jia (867)
Feature extraction algorithm of clustering based on grey relational theory	LU Feng HUANG Jin-quan (872)
Accident risk probability for "Three Highs" gas fields based on fault tree analysis	XU Jin-hua SUN De-qiang FAN Ying REN Qing-juan (877)
Train dispatching models under field capacity breakdowns on single-track railway lines	MENG Ling-yun YANG Zhao-xia LI Hai-ying (885)
Bus dispatching method for associating with urban rail transit to transport passengers during large-scale events	TENG Jing CHEN Yu-yi (895)
Urban passenger prediction based on hybrid algorithm of new chaos accelerating genetic algorithm and PPPR model	LI Ming-wei KANG Hai-gui ZHOU Peng-fei (903)