

# 系统工程学报

XITONG GONGCHENG XUEBAO

2018 年 12 月 Dec. 2018 第 33 卷 第 6 期(卷终) Vol. 33 No. 6

## 目 次

### ·论 文·

#### 建模与预报

- 基于链路动态变化的产业网络预测模型研究 ..... 王 斌 王文平 费为银 (721)  
正负反馈交替论模型及应用 ..... 林 屹 严洪森 (732)  
非参数计量经济学中的伪回归诊断 ..... 马 薇 葛 通 肖 凯 (745)

#### 决策与对策

- 发电商古诺博弈下差价合约的市场力抑制效应 ..... 蒲勇健 (754)  
基于势函数的企业联盟收益分配策略 ..... 孙红霞 张 强 (763)  
基于事前非对称信息的带保证金的保险契约模型 ..... 马本江 杜彦龙 周雄伟 (771)  
应对碳价格波动的新能源汽车联合生产策略 ..... 程永伟 穆 东 (780)

#### 金融工程

- 含信用等级迁移的可违约和可赎回公司债券的结构化定价 ..... 梁 进 包俊利 曾楚焜 (793)  
中国股票市场的“塔西陀陷阱”效应研究 ..... 寇明婷 杨海珍 杨晓光 (801)  
基于混频数据抽样的已实现波动率长记忆模型 ..... 王天一 刘 浩 黄 卓 (812)

#### 供应链

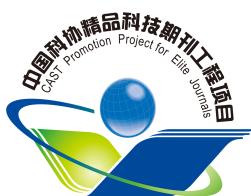
- 生鲜农产品供应链 RFID 技术投资决策及协调 ..... 杨 亚 范体军 张 磊 (823)  
制造商和零售商同时开辟在线渠道下渠道竞争与定价决策 ..... 赵 静 朱 昆 (834)  
需求约束下集装箱码头装卸设施配置逆优化模型 ..... 鲁 渤 王辉坡 汪寿阳 (845)

#### 可靠性分析

- 两水平修理策略的  $k/n(G)$  表决系统可靠性分析 ..... 吴文青 唐应辉 张元元 (854)

- 系统工程学报第 33 卷(2018 年)总目次 ..... (I)  
《系统工程学报》投稿须知 ..... (封 3)

期刊基本参数: CN 12-1141/O1 \* 1985 \* b \* A4 \* 144 \* zh \*P\* ¥30.00\* 1200 \* 14 \* 2018-12



中国系统工程学会

# JOURNAL OF SYSTEMS ENGINEERING

Vol. 33 No. 6 2018 (Sum. 150)

---

## CONTENTS

### ·THESIS·

#### **Modelling and Forecasting**

- Study of the prediction model of industrial network based on the dynamical links ..... Wang Bin, Wang Wenping, Fei Weiyin (721)  
Model of alternate positive negative feedbackics and its applications ..... Lin Yi, Yan Hongsen (732)  
Diagnose the spurious regressions in nonparametric econometrics ..... Ma Wei, Ge Tong, Xiao Kai (745)

#### **Decision Making and Game Theory**

- Market power inhibiting effects of contracts for difference under Cournot game of electricity producers ..... Pu Yongjian (754)  
Profit allocation in enterprises coalition based on potential function ..... Sun Hongxia, Zhang Qiang (763)  
Study of insurance contract model with cash deposit based on ex-ante asymmetric information ..... Ma Benjiang, Du Yanlong, Zhou Xiongwei (771)  
Joint production strategies of new energy vehicle with carbon price disruption ..... Cheng Yongwei, Mu Dong (780)

#### **Financial Engineering**

- Pricing on a defaultable and callable corporate bond with credit rating migration under the structure framework ..... Liang Jin, Bao Junli, Zeng Chukun (793)  
Study of ‘Tacitus-trap’ effect in Chinese stock market ..... Kou Mingting, Yang Haizhen, Yang Xiaoguang (801)  
Model for the long memory of realized volatility based on mixed data sampling ..... Wang Tianyi, Liu Hao, Huang Zhuo (812)

#### **Supply Chain**

- Investment decision-making and coordination of fresh agricultural supply chain with RFID technology ..... Yang Ya, Fan Tijun, Zhang Lei (823)  
Channel competition and pricing decision with online channels opened by both a manufacturer and a retailer ..... Zhao Jing, Zhu Kun (834)  
Inverse optimization model of loading and unloading facilities in container terminal under demand constraint ..... Lu Bo, Wang Huipo, Wang Shouyang (845)

#### **Reliability Analyse**

- Reliability analysis of an  $k/n(G)$  system with bi-level repair strategy ..... Wu Wenqing, Tang Yinghui, Zhang Yuanyuan (854)