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Pricing Contracts and Planning Stochastic Resources in Brand Display Advertising

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Highlights

- A publisher sells heterogeneous impressions to some advertisers and a spot market
- Decide contract prices and create an impression-allocation plan
- Need to consider supply uncertainty and fair allocation of impressions
- A nonconvex program is modeled and solved by local and global heuristic methods
- Numerical studies illustrate the tradeoff between revenue and fairness

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