abstracts

enegep 98

A ENGENHARIA DE PRODUÇÃO E O FUTURO DO TRABALHO

UFF TEP ABEPRO SEBRAE ABERGO

Obs: Tem 28 resumos.

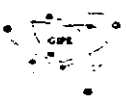
abstracts

XVIII ENCONTRO NACIONAL DE ENGENHARIA DE PRODUÇÃO
IV CONGRESSO INTERNACIONAL DE ENGENHARIA INDUSTRIAL

DE 21 A 25 DE SETEMBRO DE 1998, NITERÓI - RIO DE JANEIRO, BRASIL

Patrocínio:

Apoio:



Fabricado por
SONOPRESS
Indústria Brasileira

COMPACT DISC

CD-ROM fabricado pela Sonopress-Rimo Indústria e Comércio Fonográfica Ltda.
CGC 67.562.884/0001-49

Encontro Nacional de Engenharia de Produção
ENEGEP 98 (18 : 1998 : Niterói, RJ)
Anais... Niterói: UFF.TEP, 1998.
1. CD-ROM: il.
1. Engenharia de Produção - Eventos
I. Universidade Federal Fluminense.
Departamento de Engenharia de Produção.
CDD 658.5

om.br - Universidade
ıal - Modelagem de
m Santa Mônica –
3) 331-7053 / 331 – 7000 -
Paladini -
leral de Santa Catarina - Av.
lorianópolis – SC – CEP

lligent modeling (that with
es) to dynamic systems
are taken as the basis for
cifically applied to the
image superimposition. In
of successive images of a
r intervals. The images are
if there is a considerable
nches a recognition device.
stem alarm goes off
logic, an unknown element
sic element of this system
designed to detect
ant alteration between two
ot relevant. In addition to
vhich ultimately determines
he results obtained from the

safety devices.

a de las continua, ıs

Nacional Autónoma de
ngeniería Mecánica e
ıstrial. Tel. 622 3104/3105, Fax

roduction technology and
ions between them and
problems in the industry;
al analysis the OPT helps to
tivities trough the detected
ep by step usings continuous

A utilização do método arch para modelar a variância condicional da bolsa de valores do Rio de Janeiro: uma abordagem introdutória

(1)Wesley Vieira da Silva - wesley@eps.ufsc.br - Universidade Federal de Santa Catarina - Pesquisa Operacional - Rua Delminda Silveira, 729, Condomínio Baía do Sol, Bloco A, Apt. 104 – Agronômica - Florianópolis Santa Catarina - CEP: 88025-500 - Tel: (048) 331-7112 – (2)Robert Wayne - samohyl@eps.ufsc.br - Universidade Federal de Santa Catarina - Estrada Geral Sambaqui, 3096 – Sambaqui – Florianópolis - Santa Catarina - CEP: 88051-001 – Tel: (048) 331-7027

The ARCH - Autoregressive Conditional Heteroscdasticity - models have been applied with large success in the financial market of Brazil, with the intent of assess investigating the comportment volatility of assets prices. This article search to model the conditional variance using daily rates of returns of Rio de Janeiro Stock Exchange Index searching assess the volatility of referred series. The results indicate that the model estimated show the presence of ARCH with 5% critical value for the Lagrange Multiplier test. Later, the modeling of conditional variance was obtained by FGLS - Feasible Generated Least Square. Furthermore, the Dickey-Fuller test and Dickey-Fuller Augmented test confirmed the presence of one root unit on the series, preferring itself at work with rates of returns of index for to stability the residual variance and to make the model convergent.

ARCH (Auto-regressive Conditional heteroscedasticity), Dinamic Model and Test Unit Root.

Reducing the gap between production scheduling theory and practice by using expert systems

(1)João Vitor Moccellin - jvmoccel@prod.eesc.sc.usp.br - (2)Renato Vairo Belhot - rvbelhot@prod.eesc.sc.usp.br - Escola de Engenharia de São Carlos – USP - Av. Dr. Carlos Botelho, 1465 - Vila Pureza - São Carlos - São Paulo – Cep: 13560-250 - Tel: (016)273-9378 - Fax: (016)271-9241

A significant amount of research effort has been devoted to theory of scheduling, however its use in manufacturing environments still remains minimal. In order to overcome the lack of consciousness regarding the scheduling theory contents, we discuss the use of computer as an effective tool for the transference of specialized knowledge, particularly via expert systems. As an attempt to make classical scheduling more practical, we have developed an expert system prototype that deals with the Parallel Machine Scheduling Problem. The expert system recommends solution techniques and complementary references to better understanding the situation under analysis. Details of the Knowledge Base are presented.

Production scheduling, expert systems, education.