

Title (en)

SYSTEM AND METHODS FOR GENERATING PRICE SENSITIVITY

Title (de)

SYSTEM UND VERFAHREN ZUR ERZEUGUNG EINER PREISSENSIBILITÄT

Title (fr)

SYSTÈME ET PROCÉDÉS POUR GÉNÉRER UNE SENSIBILITÉ VIS-À-VIS DE PRIX

Publication

**EP 3005254 A4 20170111 (EN)**

Application

**EP 14808413 A 20140603**

Priority

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Abstract (en)

[origin: WO2014197518A1] The present invention relates to systems and methods for calculating a segment's sensitivity to price changes. A histogram distribution is generated for transaction frequency by price as the initial part of the sensitivity analysis. The shape of this histogram may be used to extrapolate a sensitivity measure. This can be done in two distinct ways: statistical regression or slope approximation. For statistical regression, the inverse of the cumulative distribution function is first calculated. The slope of this function is determined to be the sensitivity; the steeper the curve the more sensitive the segment is to price changes. The second technique approximates the slope of the right hand side of the histogram in order to determine sensitivity.

IPC 8 full level

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Citation (search report)

- No further relevant documents disclosed
- See references of WO 2014197518A1

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