Taylor & Francis Online

Log in | Register Cart

Home ▶ All Journals ▶ The Engineering Economist ▶ List of Issues ▶ Volume 53, Issue 1 ▶ Probabilistic DCF Analysis and Capital B ....

The Engineering Economist ›
A Journal Devoted to the Problems of Capital Investment
Volume 53, 2008 - Issue 1

697 Views | 27 CrossRef citations to date | 0 Altmetric

Original Articles

Probabilistic DCF Analysis and Capital Budgeting and Investment—a Survey

David G. Carmichael & Maria C. A. Balatbat

Pages 84-102 | Published online: 12 Mar 2008

Cite this article https://doi.org/10.1080/00137910701864809

Sample our Engineering & Technology Journals
>> Sign in here to start your access to the latest two volumes for 14 days

Full Article | Figures & data | References | Citations | Metrics

Reprints & Permissions | Read this article

Abstract

The article surveys contributions to the literature covering the field of probabilistic discounted cash flow (DCF) analysis of individual capital investments from the earliest contributions of the 1960s to today. Such analysis includes the methods of present worth (net present value), annual worth, future worth, internal rate of return, payback period, and benefit:cost ratio. The history and development of the probabilistic case is traced, l ons. The survey w sions associat

About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click "Settings". For further information about the data we collect from you, please see our Privacy Policy

Accept All

Essential Only

Settings

ACKNO

The contribution of K.L. Johar is gratefully acknowledged in the compilation of the survey references.

Related research

People also read | Recommended articles | Cited by 27

Information for

Authors
R&D professionals
Editors
Librarians
Societies

Open access

Overview
Open journals
Open Select
Dove Medical Press
F1000Research

Opportunities

Reprints and e-prints
Advertising solutions
Accelerated publication
Corporate access solutions

Help and information

Help and contact
Newsroom
All journals
Books

Keep up to date

Register to receive personalised research and resources by email

Sign me up

About Cookies On This Site

We and our partners use cookies to enhance your website experience, learn how our site is used, offer personalised features, measure the effectiveness of our services, and tailor content and ads to your interests while you navigate on the web or interact with us across devices. You can choose to accept all of these cookies or only essential cookies. To learn more or manage your preferences, click "Settings". For further information about the data we collect from you, please see our Privacy Policy

Accept All
Essential Only
Settings

Copyr
Acces
or & Francis Group
orma business

Registered
5 Howick Pl