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Tae Kun Seo
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Studies in the Economics of Uncertainty



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Studies in the Economics of Uncertainty

Thomas B. Fomby, Tae K. Seo, 2012-12-06 *Studies in the Economics of Uncertainty* presents some new developments in the economics of uncertainty produced by leading scholars in the field. The contributions to this Festschrift in honor of Professor Josef Hadar of Southern Methodist University cover a broad range of topics centered on the principle of Stochastic Dominance. Topics covered range from theoretical and statistical developments on Stochastic Dominance to new applications of the Stochastic Dominance Theory. The intended audience includes researchers interested in recent developments in tools used for decision making under uncertainty as well as economists currently applying Stochastic Dominance principles to the analysis of the Theory of Firm, International Trade and the Theory of Finance.

Stochastic Dominance Haim

Levy, 2006-08-25 This book is devoted to investment decision making under uncertainty. The book covers three basic approaches to this process: the stochastic dominance approach, the mean variance approach, and the non expected utility approach focusing on prospect theory and its modified version, cumulative prospect theory. Each approach is discussed and compared. In addition, this volume examines cases in which stochastic dominance rules coincide with the mean variance rule and considers how contradictions between these two approaches may occur.

Contributions to Insurance Economics

Georges Dionne, 2013-04-17 For a number of years I have been teaching and doing research in the economics of uncertainty, information, and insurance. Although it is now possible to find textbooks and books of essays on uncertainty and information in economics and finance for graduate students and researchers, there is no equivalent material that covers advanced research in insurance. The purpose of this book is to fill this gap in literature. It provides original surveys and essays in the field of insurance economics. The contributions offer basic reference, new material, and teaching supplements to graduate students and researchers in economics, finance, and insurance. It represents a complement to the book of readings entitled *Foundations of Insurance Economics: Readings in Economics and Finance*, recently published by the S. S. Huebner Foundation of Insurance Education. In that book, the editors G. Dionne and S. Harrington disseminate key papers in the literature and publish an original survey of major contributions in the field.

Applied Economic Analysis of Information and Risk Moriki

Hosoe, Iltae Kim, 2020-03-25 This book examines interesting new topics in applied economics from the perspectives of the economics of information and risk, two fields of economics that address the consequences of asymmetric information, environmental risk, and uncertainty for the nature and efficiency of interactions between individuals and organizations. In the economics of information, the essential task is to examine the condition of asymmetric information under which the information gap is exploited. For the economics of risk, it is important to investigate types of behavior, including risk aversion, risk sharing, and risk prevention, and to reexamine the classical expected utility approach and the relationships among several types of changes in risk. Few books have ever analyzed topics in applied economics with regard to information and risk.

This book provides a comprehensive collection of applied analyses while also revisiting certain basic concepts in the economics of information and risk. The book consists of two parts. In Part I several aspects of applied economics are investigated including public policy, labor economics and political economics from the standpoint of the economics of asymmetric information. First several basic frameworks of the incentive mechanism with regard to transaction specific investment are assessed then various tools for market design and organization design are explored. In Part II mathematical measures of risk and risk aversion are examined in more detail and readers are introduced to stochastic selection rules governing choice behavior under uncertainty. Several types of change in the random variable for the cumulative distribution function CDF and probability distribution function PDF are discussed. In closing the part investigates the comparative static results of these changes in CDF or PDF on the general decision model incorporating uncertain situations in applied economics.

Topics in Microeconomics Elmar Wolfstetter, 1999-10-28 This book in microeconomics focuses on the strategic analysis of markets under imperfect competition, incomplete information and incentives. Part I of the book covers imperfect competition from monopoly and regulation to the strategic analysis of oligopolistic markets. Part II explains the analytics of risk, stochastic dominance and risk aversion supplemented with a variety of applications from different areas in economics. Part III focuses on markets and incentives under incomplete information including a comprehensive introduction to the theory of auctions which plays an important role in modern economics.

The New Palgrave Dictionary of Money and Finance John Eatwell, Murray Milgate, Peter Newman, 1992-10-14 The first reference work ever to be awarded the Eccles Prize for Excellence in Economic Writing from Columbia Business School. Continuing in the tradition of *The New Palgrave* this 3 volume set provides an unparalleled guide to modern money, banking and finance. In over 1 000 substantial essays by leading academic and professional authorities it provides the most comprehensive analysis available of contemporary theory and the fast evolving global monetary and financial framework. In its scope and depth of coverage it is indispensable for the academic and practitioner alike.

Stochastic Orders and Applications Karl Mosler, Marco Scarsini, 2012-12-06 A bibliography on stochastic orderings. Was there a real need for it? In a time of reference databases as the MathSci or the Science Citation Index or the Social Science Citation Index the answer seems to be negative. The reason we think that this bibliography might be of some use stems from the frustration that we as workers in the field have often experienced by finding similar results being discovered and proved over and over in different journals of different disciplines with different levels of mathematical sophistication and accuracy and most of the times without cross references. Of course it would be very unfair to blame an economist for not knowing a result in mathematical physics or vice versa especially when the problems and the languages are so far apart that it is often difficult to recognize the analogies even after further scrutiny. We hope that collecting the references on this topic regardless of the area of application will be of some help at least to pinpoint the problem. We use the term stochastic ordering in a broad sense to denote any ordering relation on a space of probability

measures Questions that can be related to the idea of stochastic orderings are as old as probability itself Think for instance of the problem of comparing two gambles in order to decide which one is more favorable Handbook of Econometrics Zvi Griliches, Michael D. Intriligator, Robert Engle, Dan McFadden, 1983 The Handbook is a definitive reference source and teaching aid for econometricians It examines models estimation theory data analysis and field applications in econometrics

Handbook of Econometrics James J. Heckman, Edward Leamer, 2007-12-13 As conceived by the founders of the Econometric Society econometrics is a field that uses economic theory and statistical methods to address empirical problems in economics It is a tool for empirical discovery and policy analysis The chapters in this volume embody this vision and either implement it directly or provide the tools for doing so This vision is not shared by those who view econometrics as a branch of statistics rather than as a distinct field of knowledge that designs methods of inference from data based on models of human choice behavior and social interactions All of the essays in this volume and its companion volume 6B offer guidance to the practitioner on how to apply the methods they discuss to interpret economic data The authors of the chapters are all leading scholars in the fields they survey and extend Part of the renowned Handbooks in Economics Series Updates and expands the existing Handbook of Econometrics volumes An invaluable reference written by some of the world's leading econometricians

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