



Repositorio Institucional de la Universidad de Oviedo

[Repositorio](#)

[Cómo publicar](#)

[Recursos](#)

[FAQs](#)

✦ Las tesis leídas en la Universidad de Oviedo se pueden consultar en el Campus de El Milán previa solicitud por correo electrónico: buotesis@uniovi.es

Analysis of stochastic orders derived from Economy

Otros títulos:

Estudio de ordenaciones estocásticas derivadas de la economía

Autor(es) y otros:

Martínez Fernández, Sergio 

Director(es):

López Díaz, Miguel ; López Díaz, María Concepción 

Centro/Departamento/Otros:

Matemáticas, Departamento de 

Palabra(s) clave:

Probabilidad

Estadística económica

Fecha de publicación:

2018-10-31

Descripción física:

274 p.

Resumen:

Decision making in an uncertainty environment is one of the main objectives of Probability and Statistics. Traditionally, this problem has been approached with the comparison of the distributions of random variables or vectors by means of associated parameters. Thus, decisions are taken with a unique value that summarizes the information of the compared distributions. Stochastic orders appear as a tool to compare distributions of probability, using all the available information. A stochastic order tries to order probabilities in accordance with a

criterion which is usually more demanding than the comparison with a unique parameter. Then, conclusions are usually stronger and more reliable. The aim of this Dissertation is the design and the analysis of new stochastic orders to be applied in economic decision criteria. Four research lines are studied, those which analyze financial derivatives, investments valuation, binary classification systems and the consumer choice problem. In order ... **+**

URI:

<http://hdl.handle.net/10651/49587>

Tesis Publicada:

<http://absysweb.cpd.uniovi.es/cgi-bin/abnetopac?TITN=2093568>

Notas Locales:

DT(SE) 2018-110

Colecciones

Tesis [7619]

Ficheros en el ítem



TD_SergioMartinez.pdf (2.536Mb)

Embargado hasta:2028-10-31

Compartir

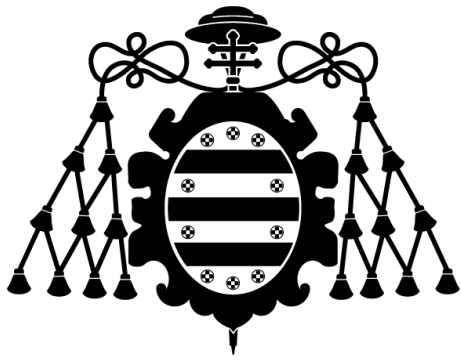


Estadísticas de uso

Estadísticas de uso

Metadatos

Mostrar el registro completo del ítem



Universidad de Oviedo
Universidá d'Uviéu
University of Oviedo

Biblioteca

Contacto



El contenido del Repositorio, a menos que se indique lo contrario, está protegido con una licencia Creative Commons: Attribution-NonCommercial-NoDerivatives 4.0 Internacional

