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Analysis of stochastic orders derived from Economy

Otros títulos:

Estudio de ordenaciones estocásticas derivadas de la economía

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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 ... **+**

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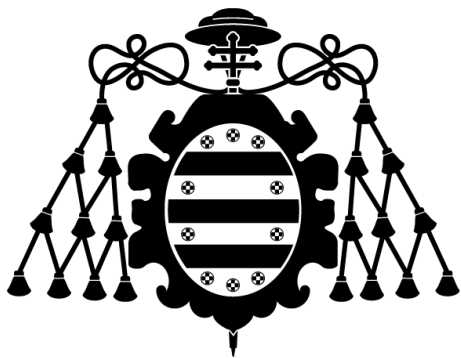


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