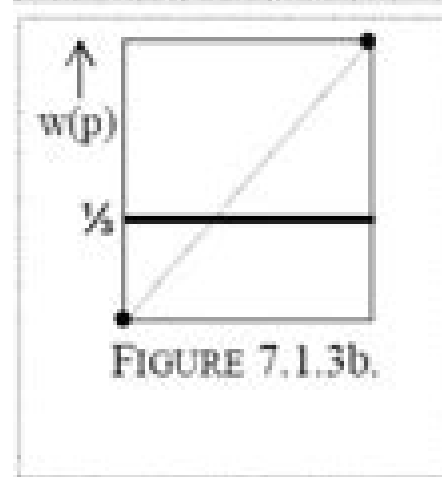
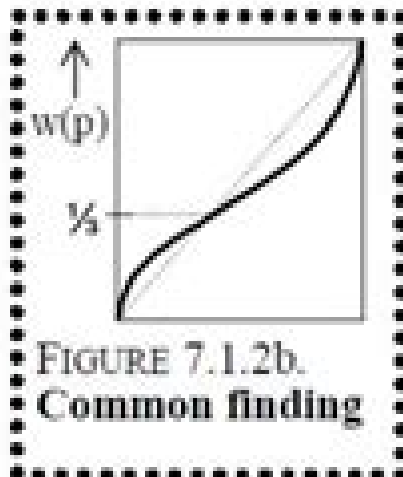
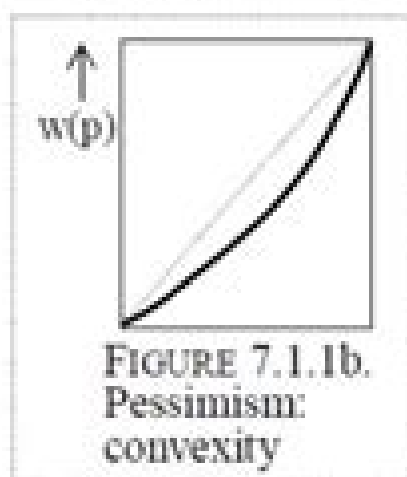
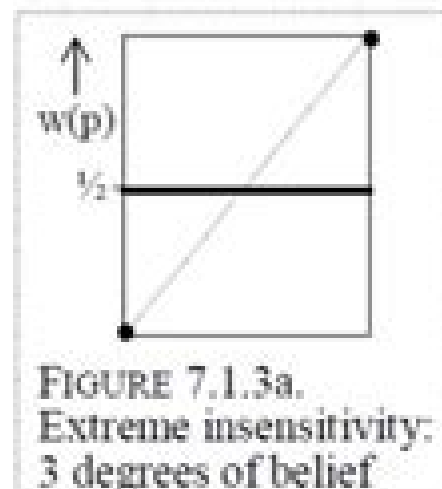
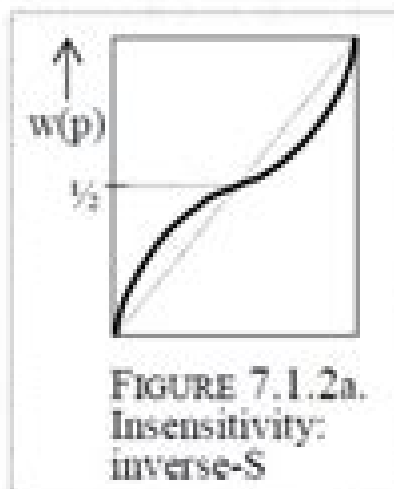
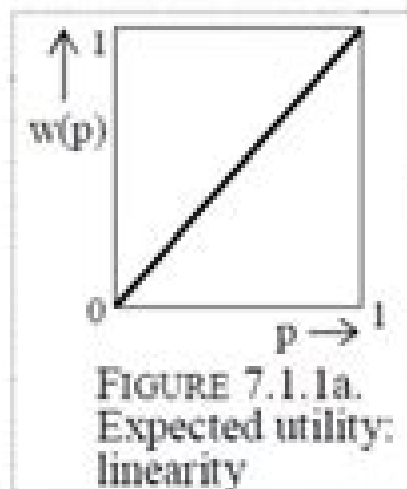


Rank-dependent Utility Model (Con'd)

Cognitive deviations from linear probability weighting (curvature)

motivational deviations from linear probability weighting (elevation)



Source: Wakker (2010)

Generalized Expected Utility Theory The Rank Dependent Model

Xiaolong Qi



Generalized Expected Utility Theory The Rank Dependent Model:

Generalized Expected Utility Theory John Quiggin, 2012-12-06 Economic analysis of choice under uncertainty has been dominated by the expected utility EU model yet the EU model has never been without critics Psychologists accumulated evidence that individual choices under uncertainty were inconsistent with the predictions of the EU model Applied work in areas such as finance was dominated by the simpler mean variance analysis In the 1980s this skepticism was dispelled as a number of generalizations of EU were proposed most of which were capable of explaining evidence inconsistent with EU while preserving transitivity and dominance Generalized expected utility is now a flourishing subfield of economics with dozens of competing models and considerable literature exploring their theoretical properties and comparing their empirical performance But the EU model remains the principal tool for the analysis of choice under uncertainty There is a view that generalized models are too difficult to handle or incapable of generating sharp results This creates a need to show that the new models can be used in the kinds of economic analysis for which EU has been used and that they can yield new and interesting results This book meets this need by describing one of the most popular generalized models the rank dependent expected utility model RDEU also known as anticipated utility EU with rank dependent preferences the dual theory of choice under uncertainty and simply as rank dependent utility As the many names indicate the model has been approached in many ways by many scientists and for this reason consideration of a single model sheds light on many of the concerns that have motivated the development of generalized utility models The popularity of the RDEU model rests on its simplicity and tractability The standard tools of analysis developed for EU theory may be applied to the RDEU model but since RDEU admits behavior inconsistent with EU the field of potential applications is widened As such the RDEU model is not as much a competitor to EU as an extension based on less restrictive assumptions *Stochastic Dominance* Haim Levy, 2015-10-31 This fully updated third edition is devoted to the analysis of various Stochastic Dominance SD decision rules It discusses the pros and cons of each of the alternate SD rules the application of these rules to various research areas like statistics agriculture medicine measuring income inequality and the poverty level in various countries and of course to investment decision making under uncertainty The book features changes and additions to the various chapters and also includes two completely new chapters One deals with asymptotic SD and the relation between FSD and the maximum geometric mean MGM rule or the maximum growth portfolio The other new chapter discusses bivariate SD rules where the individual's utility is determined not only by his own wealth but also by his standing relative to his peer group Stochastic Dominance Investment Decision Making under Uncertainty 3rd Ed covers the following basic issues the SD approach asymptotic SD rules the mean variance MV approach as well as the non expected utility approach The non expected utility approach focuses on Regret Theory RT and mainly on prospect theory PT and its modified version cumulative prospect theory CPT which assumes S shape preferences In addition to these issues the book suggests a new stochastic dominance rule called the Markowitz

stochastic dominance MSD rule corresponding to all reverse S shape preferences It also discusses the concept of the multivariate expected utility and analyzed in more detail the bivariate expected utility case From the reviews of the second edition This book is an economics book about stochastic dominance is certainly a valuable reference for graduate students interested in decision making under uncertainty It investigates and compares different approaches and presents many examples Moreover empirical studies and experimental results play an important role in this book which makes it interesting to read Nicole B uerle Mathematical Reviews Issue 2007 d

Encyclopedia of Medical Decision Making Michael W. Kattan, 2009-08-15 Decision making is a critical element in the field of medicine that can lead to life or death outcomes yet it is an element fraught with complex and conflicting variables diagnostic and therapeutic uncertainties patient preferences and values and costs Together decisions made by physicians patients insurers and policymakers determine the quality of health care quality that depends inherently on counterbalancing risks and benefits and competing objectives such as maximizing life expectancy versus optimizing quality of life or quality of care versus economic realities Broadly speaking concepts in medical decision making MDM may be divided into two major categories prescriptive and descriptive Work in the area of prescriptive MDM investigates how medical decisions should be done using complicated analyses and algorithms to determine cost effectiveness measures prediction methods and so on In contrast descriptive MDM studies how decisions actually are made involving human judgment biases social influences patient factors and so on The Encyclopedia of Medical Decision Making gives a gentle introduction to both categories revealing how medical and healthcare decisions are actually made and constrained and how physician healthcare management and patient decision making can be improved to optimize health outcomes Key Features Discusses very general issues that span many aspects of MDM including bioethics health policy and economics disaster simulation modeling medical informatics the psychology of decision making shared and team medical decision making social moral and religious factors end of life decision making assessing patient preference and patient adherence and more Incorporates both quantity and quality of life in optimizing a medical decision Considers characteristics of the decisionmaker and how those characteristics influence their decisions Presents outcome measures to judge the quality or impact of a medical decision Examines some of the more commonly encountered biostatistical methods used in prescriptive decision making Provides utility assessment techniques that facilitate quantitative medical decision making Addresses the many different assumption perspectives the decision maker might choose from when trying to optimize a decision Offers mechanisms for defining MDM algorithms With comprehensive and authoritative coverage by experts in the fields of medicine decision science and cognitive psychology and healthcare management this two volume Encyclopedia is a must have resource for any academic library

Advances in Behavioral Economics Colin F. Camerer, George Loewenstein, Matthew Rabin, 2011-12-12 Twenty years ago behavioral economics did not exist as a field Most economists were deeply skeptical even antagonistic toward the idea of importing insights from psychology into their field Today

behavioral economics has become virtually mainstream. It is well represented in prominent journals and top economics departments and behavioral economists including several contributors to this volume have garnered some of the most prestigious awards in the profession. This book assembles the most important papers on behavioral economics published since around 1990. Among the 25 articles are many that update and extend earlier foundational contributions as well as cutting edge papers that break new theoretical and empirical ground. *Advances in Behavioral Economics* will serve as the definitive one volume resource for those who want to familiarize themselves with the new field or keep up to date with the latest developments. It will not only be a core text for students but will be consulted widely by professional economists as well as psychologists and social scientists with an interest in how behavioral insights are being applied in economics. The articles which follow Colin Camerer and George Loewenstein's introduction are by the editors: George A. Akerlof, Linda Babcock, Shlomo Benartzi, Vincent P. Crawford, Peter Diamond, Ernst Fehr, Robert H. Frank, Shane Frederick, Simon Gächter, David Genesove, Itzhak Gilboa, Uri Gneezy, Robert M. Hutchens, Daniel Kahneman, Jack L. Knetsch, David Laibson, Christopher Mayer, Terrance Odean, Ted O'Donoghue, Aldo Rustichini, David Schmeidler, Klaus M. Schmidt, Eldar Shafir, Hershey M. Shefrin, Chris Starmer, Richard H. Thaler, Amos Tversky, and Janet L. Yellen.

Handbook of Insurance Georges Dionne, 2013-12-02. This new edition of the *Handbook of Insurance* reviews the last forty years of research developments in insurance and its related fields. A single reference source for professors, researchers, graduate students, regulators, consultants, and practitioners, the book starts with the history and foundations of risk and insurance theory followed by a review of prevention and precaution, asymmetric information, risk management, insurance pricing, new financial innovations, reinsurance, corporate governance, capital allocation, securitization, systemic risk, insurance regulation, the industrial organization of insurance markets, and other insurance market applications. It ends with health insurance, longevity risk, long term care insurance, life insurance, financial products, and social insurance. This second version of the *Handbook* contains 15 new chapters. Each of the 37 chapters has been written by leading authorities in risk and insurance research; all contributions have been peer reviewed and each chapter can be read independently of the others.

Beliefs, Interactions and Preferences Mark J. Machina, Bertrand Munier, 2013-03-09. *Beliefs, Interactions and Preferences in Decision Making* mixes a selection of papers presented at the Eighth Foundations and Applications of Utility and Risk Theory (FUR VIII) conference in Mons, Belgium, together with a few solicited papers from well known authors in the field. This book addresses some of the questions that have recently emerged in the research on decision making and risk theory. In particular, authors have modeled more and more as interactions between the individual and the environment or between different individuals, the emergence of beliefs as well as the specific type of information treatment traditionally called rationality. This book analyzes several cases of such an interaction and derives consequences for the future of decision theory and risk theory. In the last ten years, modeling beliefs has become a specific sub field of decision making, particularly with respect to low probability events. Rational decision making has also

been generalized in order to encompass in new ways and in more general situations than it used to be fitted to multiple dimensions in consequences This book deals with some of the most conspicuous of these advances It also addresses the difficult question to incorporate several of these recent advances simultaneously into one single decision model And it offers perspectives about the future trends of modeling such complex decision questions The volume is organized in three main blocks The first block is the more traditional one It deals with new extensions of the existing theory as is always demanded by scientists in the field A second block handles specific elements in the development of interactions between individuals and their environment as defined in the most general sense The last block confronts real world problems in both financial and non financial markets and decisions and tries to show what kind of contributions can be brought to them by the type of research reported on here

AUSI Expected Utility Flavio M. Menezes,Joan X. Zheng,Robert William Drago,Rodney E. Falvey,Sau-Him Paul Lau,Simon Grant,T. S. Breusch,19?? Organizational Behavior and Human Decision Processes ,1993 Journal of Economic Theory Pennsylvania,2001 Implicit Weighted Utility Theory Kee Nam Cheung,1992 **Journal of Economic Literature** ,2006 International Encyclopedia of the Social & Behavioral Sciences Neil J. Smelser,Paul B. Baltes,2001 The largest work ever published in the social and behavioural sciences It contains 4000 signed articles 15 million words of text 90 000 bibliographic references and 150 biographical entries A Cardinal Characterization of the Rubinstein-Safra-Thomson Axiomatic Bargaining Theory Simon Grant,Atsushi Kajii,1993 **Economics Letters Volume 55,No.1 15 August,1997** Eric Maskin,Editor,1997 **Who's who in Australia** ,2005 *Journal of Economic Behavior & Organization* ,1992 **TIMS/ORSA Bulletin** Institute of Management Sciences,1992 **Stevens' Handbook of Experimental Psychology, Methodology in Experimental Psychology** John T. Wixted,2002-02-28 Now available in paperback This revised and updated edition of the definitive resource for experimental psychology offers comprehensive coverage of the latest findings in the field as well as the explosion of research in neuroscience Volume Four Methodology in Experimental Psychology organized by topic focuses on the comparative research methods used to measure psychological social behavioral and cognitive processes in human development **Comment on Prelec's (1998) "the Probability Weighting Function"** R. Duncan Luce,1998 *Asymptotic Theory in Probability and Statistics with Applications* T. L. Lai,Lianfen Qian,Qi-Man Shao,2008 Presents a collection of 18 papers many of which are surveys on asymptotic theory in probability and statistics with applications to a variety of problems This volume comprises three parts limit theorems statistics and applications and mathematical finance and insurance It is suitable for graduate students in probability and statistics

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