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This second edition of Stochastic Dominance is devoted to investment decision-making under uncertainty. The book covers four basic approaches to this process:

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Haim Levy Stochastic Dominance Investment Decision - GBV

Second-order stochastic dominance: when a lottery F dominates G in the sense of second-order stochastic dominance, the decision maker prefers F to G as long as he is risk averse and u is weakly increasing.

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Stochastic Dominance - Investment Decision Making under

We then discuss the relationship between stochastic dominance rules and prospect theory, and establish a new investment decision rule which combines the two and which we call prospect stochastic dominance. Although all three approaches are discussed, most of the book is devoted to the stochastic dominance paradigm.

Haim Levy: Stochastic Dominance (PDF) - ebook download

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.

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Stochastic dominance does not give a total order, but rather only a partial order: for some pairs of gambles, neither one stochastically dominates the other, since different members of the broad class of decision-makers will differ regarding which gamble is preferable without them generally being considered to be equally attractive.

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