

LECTURES AND SPEAKERS AT THE WORKSHOP
STOCHASTIC ORDERS AND DECISION UNDER RISK
HAMBURG, MAY 16 – 20, 1989

Tuesday, May 16

Inequalities I (Chair: K. Mosler)

M. EATON, A Survey of Some Results on Multivariate Inequalities and Orderings of Multivariate Distributions

Multivariate Distributions and Dependence (Chair: Y. Rinott)

I. OLKIN, A Survey of Dependencies

A. W. MARSHALL, Stochastic Orderings for Multivariate Distributions

Stochastic Dominance and Optimization, Risk Theory (Chair: A. Giovagnoli)

M. SCARSINI, The Theory of Stochastic Dominance

W. R. HEILMANN, Orderings of Risks and Their Actuarial Applications

Wednesday, May 17

Inequalities and Majorization (Chair: I. Olkin)

R. VITALE, Random Sets and Probability Inequalities

Y. RINOTT, Multivariate Majorization and a Generalized Cauchy-Binet Formula

Statistical Mechanics (Chair: I. Olkin)

C. M. NEWMAN, Stochastic Domination in Statistical Mechanics

Open Problems (Chair: L. Rüschendorf)

Thursday, May 18

Statistics (Chair: M. Eaton)

Y. RINOTT, On Strassen's Theorem

E. N. TORGERSEN, Lorenz Curves, Neyman-Pearson Functions and Statistical Informations. Applications to Monotone Likelihood and to Selection Problems

Inequalities II (Chair: M. D. Perlman)

L. RÜSCHENDORF, Bounds for Distributions with Multivariate Marginals

G. S. GOODMAN, Majorization Inequalities for the Spectral Radius of Non-Negative Matrices

Nonlinear Utilities (Chair: M. LeBreton)

Z. SAFRA, Dominance Axioms and Multivariate Nonexpected Utility Preferences

A. GIOVAGNOLI, Generalizations of de Finetti-Kolmogorov-Nagumo's Theorem

Stochastic Processes I (Chair: K.-W. Gaede)

H. LUSCHGY, Ordering Models of Stochastic Processes

B. BASSAN, Stochastic Comparison of Semimartingale Hunt Processes

F. BACCELLI, Association of Random Variables: Its Relation with Multi-Dimensional Stochastic Ordering and Applications to Queueing Theory

W. A. MASSEY, Stochastic Orderings for Markov Processes on Partially Ordered Spaces with Applications to Queueing Networks

Friday, May 19

Economics (Chair: B. C. Arnold)

S. YITZHAKI, Concentration Curves

I. MEILIJSON, Restricted Forms of Second Degree Dominance

I. JEWITT, Applications of Likelihood Ratio Orderings in Economics

M. BERG, Some Stochastic Ordering Properties of Non-Renewal Random Point Processes and Applications

Finance and Insurance (Chair: Y. Kroll)

H. LEVY, Stochastic Dominance in Finance and Economics: A Survey

P. KISCHKA, The Demand for Market Insurance in the Presence of Compulsory Insurance

Probability (Chair: M. Shaked)

J. S. VERDUCCI, Linear Transformations that Preserve Majorization, Schur Concavity, and Exchangeability

B. C. ARNOLD, Preservation and Attenuation of Inequality as Measured by the Lorenz Order

A. R. SAMPSON, Positive Dependence Notions and Empirical Distributions

H. W. BLOCK, Orderings on Permutations and Positive Dependence Orderings

Finance (Chair: H. Levy)

A. LEVY, Option Equilibrium in an Incomplete Market with Risk Aversion

Y. KROLL, Toward Stochastic Dominance Portfolio Selection
M. BEN-HORIM, Selection of Estimators for Portfolio Construction
W JAMMERNEGG, A Bayesian Approach to the Optimal Timing of Investment
D. THON, The Value of Perfect Information
Stochastic Processes II (Chair: E. Arjas)
T. H. SAVITS, Repair Policies and Stochastic Order
F. SPIZZICHINO, Stochastic Monotonicity of the Markov Process Associated to Conditionally Exponential Life-Times and Optimal Decision in Life-Testing

Saturday, May 20

Reliability (Chair: A. W. Marshall)
K. W. GAEDE, Stochastic Orderings in Reliability Theory
M. SHAKED, Multivariate Stochastic Orderings and Positive Dependence in Reliability Theory
E. ARJAS, On Information, Prediction, and Stochastic Order in Reliability Theory
Lorenz Ordering and Economic Inequality (Chair: R. Bergmann)
B. C. ARNOLD, Lorenz Ordering of Order Statistics
M. LE BRETON, Inequality, Poverty and Welfare Measurement: An Attempt at Unification via Stochastic Orderings