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Institute for New Economic Thinking
UNIVERSITY OF CAMBRIDGE
FACULTY OF ECONOMICS

centre for microdata methods and practice

A Cambridge-INET and cemmap Workshop

Economic and Econometric Applications of Stochastic Dominance

15th September 2016
Winstanley Lecture Theatre, Trinity College

Organised by Oliver Linton

Thursday 15th September 2015

10:30 – 11:00 **Registration**

Session 1

11:00 – 11:45 Thierry Post (Graduate School of Business of Nazarbayev University) Portfolio Choice based on Stochastic Dominance and Empirical Likelihood

11:45 – 12:30 Milos Kopa (Charles University in Prague) "Portfolio choice based on Third degree and DARA stochastic dominance"

12:30 – 13:30 ***Lunch***

Session 2

13:30 – 14:15 Haim Levy (The Hebrew University) The investment home bias with keeping up with the Joneses preferences: the stochastic dominance approach

14:15 – 15:00 Gordon Anderson (University of Toronto) On Providing a Complete Ordering of Non-Combinable Alternative Prospects

15:00 – 15:45 Moshe Leshno (The Hebrew University) Stochastic Dominance and Medical Decision Making: Theory and Applications

15:45 – 16:15 ***Coffee***

Session 3

16:15 – 17:00 Juan Antonio Cuesta-Albertos (Universidad Santander) An approximate stochastic order

17:00 – 17:45 Yoon-Jae Whang (Seoul National) "Inference on distribution functions under measurement errors"

17:45-18:30 Wing-Keung Wong (Hong Kong Baptist) Moments and Stochastic Dominance

19.00 **Dinner (by invitation)**