

Special Issue

Stochastic Dominance and Applications to Mathematical Finance and Economics

Message from the Guest Editor

The stochastic dominance relations are (pre-) orders on sets of Borel probability measures on the real line for definitions, and for extensions to function spaces and stochastic processes. Their theoretical investigation and their applications have gained substantial importance in, among others, the fields of theoretical and empirical economics, welfare analysis and social choice, mathematical and empirical finance, and statistics/econometrics. The purpose of this Special Issue is to collect and present some state-of-the-art developments in the theory, methodology and applications of stochastic dominance. **Keywords**

- stochastic dominance relations
- functional inequalities
- efficient sets expected utility
- classes of utility functions
- order properties
- stochastic dominance tests
- limit theory
- computational aspects
- portfolio selection
- welfare analysis

Guest Editor

Dr. Stelios Arvanitis

Department of Economics, Athens University of Economics and Business, 10434 Athens, Greece

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Mathematics
Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
mathematics@mdpi.com

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About the Journal

Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

Editor-in-Chief

Prof. Dr. Francisco Chiclana

School of Computer Science and Informatics, De Montfort University,
The Gateway, Leicester LE1 9BH, UK

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