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# EXPECTED UTILITY HYPOTHESES AND THE ALLAIS PARADOX

Contemporary Discussions of Decisions under Uncertainty with  
Allais' Rejoinder

*Edited by Maurice Allais and Ole Hagen*



SPRINGER-SCIENCE+BUSINESS MEDIA, B.V.

# Expected Utility Hypotheses And The Allais Paradox

**Albert A Gayle**



## **Expected Utility Hypotheses And The Allais Paradox:**

**Expected Utility Hypotheses and the Allais Paradox** M. Allais, G.M. Hagen, 2013-03-14 Utility theory or value theory in general is certainly the cornerstone of decision theory game theory microeconomics and all social and political theories which deal with public decisions Recently the American School of utility founded by von Neumann Morgenstern encountered a far going criticism by the French School of utility represented by its founder Allais The whole basis of the theory of decisions involving risk has been shaken and put into question Consequently basic research in the fundamentals of utility and value theory evolved into a crisis Like any crisis in basic research and this one was not an exception it was very fruitful One may simply say Allais versus von Neumann Morgenstern or the French School of utility versus the American School became one of the battlefields of scientific development which proved to be a most creative source of new advances and new developments in all those sciences which are based on evaluation of utilities *Expected Utility Hypotheses and the Allais Paradox* M Allais, G M Hagen, 2014-01-15

**Expected Utility Hypotheses and the Allais Paradox** Maurice Allais, Ole Hagen, 1979 **Expected Utility Hypotheses and the Allais Paradox** Centre national de la recherche scientifique (France), 1979

**Preface [to] Expected Utility Hypotheses and the Allais Paradox** Maurice Allais, 1977 *Expected Utility Hypotheses and the Allais Paradox. Contemporary Discussions of Decisions under Uncertainty with Allais' Rejoinder* Maurice ALLAIS, 1979 A Utilitarian General Theory of Value C.L. Sheng, 2022-07-18 The thesis of this book is to develop a theory of value covering all kinds of values based on my unified utilitarian theory It is unique and is different from all traditional and existing theories of value Like the views of most psychologists and decision scientists value is asserted to be subjective in nature because value exists only for a subject Value and value judgment are considered statistical in nature in three dimensions namely in the dimensions of subject object and judge This theory covers a modified von Neumann Morgenstern utility theory as an integral part The three conceptions of utility held by philosophers economists and decision scientists are unified The traditional and conventional classification of value into intrinsic and instrumental which may lead to confusion misunderstanding and circularity is not used Instead a classification based on the classification of good things in life according to the principle of exchangeability and replaceability is emphasized and used A decision theoretic approach is taken for the study of actions in life All the actions in a person's life are for the pursuit of values and all the values pursued are related directly or indirectly closely or remotely to a life plan Thus this utilitarian general theory of value eventually leads to a philosophy of life which is also consequential teleological and utilitarian

Decision, Probability and Utility Peter Gärdenfors, Nils-Eric Sahlin, 1988-04-29 Decision theory and the theory of rational choice have recently been the subjects of considerable research by philosophers and economists However no adequate anthology exists which can be used to introduce students to the field This volume is designed to meet that need The essays included are organized into five parts covering the foundations of decision theory the conceptualization of probability and utility philosophical difficulties with the rules of

rationality and with the assessment of probability and causal decision theory The editors provide an extensive introduction to the field and introductions to each part      **The Covenant of Reason** Isaac Levi,1997-09-13 Isaac Levi is one of the preeminent philosophers in the areas of pragmatic rationality and epistemology This collection of essays constitutes an important presentation of his original and influential ideas about rational choice and belief A wide range of topics is covered including consequentialism and sequential choice consensus voluntarism of belief and the tolerance of the opinions of others The essays elaborate on the idea that principles of rationality are norms that regulate the coherence of our beliefs and values with our rational choices The norms impose minimal constraints on deliberation and inquiry but they also impose demands well beyond the capacities of deliberating agents This major collection will be eagerly sought out by a wide range of philosophers in epistemology logic and philosophy of science as well as economists decision theorists and statisticians

*Handbook of Risk Theory* Rafaela Hillerbrand,Per Sandin,Martin Peterson,2012-01-12 Risk has become one of the main topics in fields as diverse as engineering medicine and economics and it is also studied by social scientists psychologists and legal scholars But the topic of risk also leads to more fundamental questions such as What is risk What can decision theory contribute to the analysis of risk What does the human perception of risk mean for society How should we judge whether a risk is morally acceptable or not Over the last couple of decades questions like these have attracted interest from philosophers and other scholars into risk theory This handbook provides for an overview into key topics in a major new field of research It addresses a wide range of topics ranging from decision theory risk perception to ethics and social implications of risk and it also addresses specific case studies It aims to promote communication and information among all those who are interested in theoretical issues concerning risk and uncertainty This handbook brings together internationally leading philosophers and scholars from other disciplines who work on risk theory The contributions are accessibly written and highly relevant to issues that are studied by risk scholars We hope that the Handbook of Risk Theory will be a helpful starting point for all risk scholars who are interested in broadening and deepening their current perspectives      **Decision Making from**

**a Cognitive Perspective** ,1995-10-20 The Psychology of Learning and Motivation publishes empirical and theoretical contributions in cognitive and experimental psychology ranging from classical and instrumental conditioning to complex learning and problem solving This guest edited special issue is devoted to research and discussion on decision making from a cognitive perspective Topics include judgment and decision making with respect to memory processes and techniques domain specificity and confirmation bias Key Features Synthesis of decision and cognitive research New theoretical treatments of critical phenomena New findings and systematic reviews of past work Coverage of preference inference prediction and hypothesis testing Written by the new leading generation of researchers      **A New Approach to Utilitarianism** C.L. Sheng,2012-12-06 1 1 Utilitarian Theories This book is a monograph on moral philosophy and social philosophy particularly the part of the philosophy of economics that is related to the general distribution problem It presents

a comprehensive ethical theory together with an application of the theory to distributive justice The viewpoint of this theory is utilitarian However this theory is different in some crucial points as well as in minor details from all existing forms of utilitarianism Moral philosophy deals essentially with the moral judgment of actions i e whether a moral action is right or wrong good or bad The judgment is usually based on a line of logical reasoning which can be traced to a final reason called the justification or ultimate principle An ethical theory is a self consistent system built upon a basic or ultimate principle An ultimate principle can never be rigorously proven and is not unique Different philosophers establish different ethical theories upon different principles Therefore in the history of development of moral philosophy there have been a large number of ethical theories and schools Even within the same school having the same ultimate principle different philosophers may have different versions of the theory because of small variations in the interpretation of the ultimate principle or in the elaboration of the details

**Recent Developments in the Foundations of Utility and Risk Theory** L. Daboni, Aldo M. Montesano, M. Lines, 2012-12-06 The Second International Conference on Foundations of Utility and Risk Theory was held in Venice June 1984 This volume presents some of the papers delivered at FUR 84 The First International Conference FUR 82 was held in Oslo and some of the papers presented on that occasion were published by Reidel in the volume Foundations of Utility and Risk Theory with Applications edited by Bernt P Stigum and Fred Weston The theory of choice under uncertainty involves a vast range of controversial issues in many fields like economics philosophy psychology mathematics and statistics The idea of discussing these problems in international conferences has been successful two conferences have been held and others will follow The climate of the debate has changed in the meantime partly as a result of these conferences It is no more only a question of attacking or defending the neo Bernoullian assumptions but also of proposing wider generalizations and including new elements in the analysis of the decision process For instance Amartya Sen comparing the two current notions of rationality internal consistency and self interest pursuit introduces the concept of reasoning and considers the irrationality which may result from the failure of a positive correspondence between reasoning and choice or from a limited capacity of reasoning Rationality is also considered with respect to the controversial axiom of strong independence John C Harsanyi introduces the concept of practical certainty i e

**The New Palgrave Dictionary of Economics**, 2016-05-18 The award winning The New Palgrave Dictionary of Economics 2nd edition is now available as a dynamic online resource Consisting of over 1 900 articles written by leading figures in the field including Nobel prize winners this is the definitive scholarly reference work for a new generation of economists Regularly updated This product is a subscription based product

*Modern Social Contract Theory* Albert Weale, 2020-06-10 Modern Social Contract Theory provides an exposition and evaluation of major work in social contract theory from 1950 to the present It locates the central themes of that theory in the intellectual legacy of utilitarianism particularly the problems of defining principles of justice and of showing the grounds of moral obligation It demonstrates how theorists responded in a novel way to the dilemmas articulated in utilitarianism

developing in their different approaches a constructivist method in ethics a method that aimed to vindicate a liberal democratic and just political order A distinctive feature of the book is its comparative approach By placing the works of Barry Buchanan and Tullock Harsanyi Gauthier Grice Rawls and Scanlon alongside one another similarities and differences are brought out most notably in the way in which principles are derived by each author from the contractual construction as well as the extent to which the obligation to adopt those principles can be rationally grounded Each theory is placed in its particular intellectual context Special attention is paid to the contrasting theories of rationality adopted by the different authors whether that be utility theory or a deliberative conception of rationality with the intention of assessing how far the principles advanced can be justified by reference to the hypothetical choices of rational contracting agents The book concludes with a discussion of some principal objections to the enterprise of contract theory and offers its own programme for the future of that theory taking the form of the empirical method *Choices, Values, and Frames* Daniel

Kahneman, Amos Tversky, 2000-09-25 This book presents the definitive exposition of prospect theory a compelling alternative to the classical utility theory of choice Building on the 1982 volume *Judgement Under Uncertainty* this book brings together seminal papers on prospect theory from economists decision theorists and psychologists including the work of the late Amos Tversky whose contributions are collected here for the first time While remaining within a rational choice framework prospect theory delivers more accurate empirically verified predictions in key test cases as well as helping to explain many complex real world puzzles In this volume it is brought to bear on phenomena as diverse as the principles of legal compensation the equity premium puzzle in financial markets and the number of hours that New York cab drivers choose to drive on rainy days Theoretically elegant and empirically robust this volume shows how prospect theory has matured into a new science of decision making Microeconomic Theory Larry Samuelson, 2012-12-06 It is often said that everyone

understands precisely what is meant by the notion of probability except those who have spent their lives studying the matter Upon close scrutiny the intuitively obvious idea of probability becomes quite elusive Is it a subjective or objective concept Are random variables simply improperly measured deterministic variables or inherently random What is meant by the phrase other things held constant that often appears in descriptions of probability These questions involve fundamental philosophical and scientific issues and promise to elude definitive answers for some time The same type of difficulty arises when attempting to produce a volume on microeconomic theory The obvious first question what is microeconomic theory

**Theory and Decision** G. Eberlein, H.A. Berghel, 2012-12-06 This collection of articles contains contributions from a few of Werner Leinfellner's many friends and colleagues Some of them are former students of Werner's Others were colleagues of his at various American and European universities Further some have come to know Werner through his research his long standing editorship of *Theory and Decision* and his extensive participation in international conferences and congresses The following articles are new to this volume The areas covered are those in which Werner continues to play an active

professional role We offer them as a tribute to the many and multi faceted contributions to the scientific enterprise for which Werner Leinfellner is so widely known We believe such a festschrift to be fitting and long overdue Because of the breadth of Werner s professional associations it was difficult to select representatives from among his many spheres of influence We apologize to the many scholars who could not be included because of time and space considerations Finally we wish to express appreciation to Dean John Guilds of the University of Arkansas for providing financial support early on in the evolution of this project to Jennifer Bauman for her bravura performance in copy editing the manuscripts and to our publisher at Reidel for bringing this volume to press      **Decision Making** David E. Bell,Howard Raiffa,Amos

Tversky,1988-10-28 A compilation of different approaches normative descriptive and prescriptive develops this integrated analysis of decision making that emphasizes the contributions of various disciplinary interests      *What's New in Economics?* John Maloney,1992 Brings down to the second and third year undergraduate level the most important recent advances in the main branches of economics both to supplement the reading of students doing specialist options in particular fields and to give a broad overview of recent developments for the more general reader undergraduate graduate or professional economist Paper edition 3281 4 19 95 Distributed in the US and Canada by St Martin s Annotation copyrighted by Book News Inc Portland OR

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