

# How to Gamble If You Must

Inequalities for  
Stochastic Processes

Lester E. Dubins and Leonard J. Savage

*Edited and Updated by*  
William D. Sudderth and David Gilat

# Inequalities For Stochastic Processes How To Gamble If You Must

**Lance Taylor, Armon Rezai, Thomas  
Michl**



## **Inequalities For Stochastic Processes How To Gamble If You Must:**

How to Gamble If You Must Lester E. Dubins, Leonard J. Savage, William Sudderth, David Gilat, 2014-08-20 This classic of advanced statistics is geared toward graduate level readers and uses the concepts of gambling to develop important ideas in probability theory The authors have distilled the essence of many years research into a dozen concise chapters Strongly recommended by the Journal of the American Statistical Association upon its initial publication this revised and updated edition features contributions from two well known statisticians that include a new Preface updated references and findings from recent research Following an introductory chapter the book formulates the gambler's problem and discusses gambling strategies Succeeding chapters explore the properties associated with casinos and certain measures of subfairness Concluding chapters relate the scope of the gambler's problems to more general mathematical ideas including dynamic programming Bayesian statistics and stochastic processes Dover 2014 revised and updated republication of the 1976 Dover edition entitled *Inequalities for Stochastic Processes* See every Dover book in print at [www.doverpublications.com](http://www.doverpublications.com)

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**Inequalities for Stochastic Processes [by] Lester E. Dubins [and] Leonard J. Savage** Lester E Dubins,      *Inequalities for stochastic processes* Leonard J. Savage, Lester E. Dubins, 1976      **Dynamic Optimization** Karl Hinderer, Ulrich

Rieder, Michael Stieglitz, 2017-01-12 This book explores discrete time dynamic optimization and provides a detailed introduction to both deterministic and stochastic models Covering problems with finite and infinite horizon as well as Markov renewal programs Bayesian control models and partially observable processes the book focuses on the precise modelling of applications in a variety of areas including operations research computer science mathematics statistics engineering economics and finance Dynamic Optimization is a carefully presented textbook which starts with discrete time deterministic dynamic optimization problems providing readers with the tools for sequential decision making before proceeding to the more complicated stochastic models The authors present complete and simple proofs and illustrate the main results with numerous examples and exercises without solutions With relevant material covered in four appendices this book is completely self contained      **Risk-Neutral Valuation** Nicholas H. Bingham, Rüdiger Kiesel, 2013-06-29 Since its

introduction in the early 1980s the risk neutral valuation principle has proved to be an important tool in the pricing and hedging of financial derivatives Following the success of the first edition of Risk Neutral Valuation the authors have thoroughly revised the entire book taking into account recent developments in the field and changes in their own thinking and teaching In particular the chapters on Incomplete Markets and Interest Rate Theory have been updated and extended there is a new chapter on the important and growing area of Credit Risk and in recognition of the increasing popularity of Lvy finance there is considerable new material on Infinite divisibility and Lvy processes Lvy based models in incomplete markets Further material such as exercises solutions to exercises and lecture slides are also available via the web to provide

additional support for lecturers      **Elements of Applied Probability** David McDonald, 2004 This book has been designed for senior engineering mathematics and systems science students In addition the author has used the optional advanced sections as the basis for graduate courses in quality control and queueing It is assumed that the students have taken a first course in probability but that some need a review Discrete models are emphasized and examples have been chosen from the areas of quality control and telecommunications The book provides correct modern mathematical methods and at the same time conveys the excitement of real applications      *Scale Invariance and Beyond* B. Dubrulle, F. Graner, D. Sornette, 2013-11-09 This book is an excellent introduction to the concept of scale invariance which is a growing field of research with wide applications It describes where and how symmetry under scale transformation and its various forms of partial breakdown can be used to analyze solutions of a problem without the need to explicitly solve it The first part gives descriptions of tools and concepts the second is devoted to recent attempts to go beyond the invariance or symmetry breaking to discuss causes and consequences and to extract useful information about the system Examples are carefully worked out in fields as diverse as condensed matter physics population dynamics earthquake physics turbulence cosmology and finance      Game-Theoretic Foundations for Probability and Finance Glenn Shafer, Vladimir Vovk, 2019-03-21 Game theoretic probability and finance come of age Glenn Shafer and Vladimir Vovk's *Probability and Finance* published in 2001 showed that perfect information games can be used to define mathematical probability Based on fifteen years of further research *Game Theoretic Foundations for Probability and Finance* presents a mature view of the foundational role game theory can play Its account of probability theory opens the way to new methods of prediction and testing and makes many statistical methods more transparent and widely usable Its contributions to finance theory include purely game theoretic accounts of Ito's stochastic calculus the capital asset pricing model the equity premium and portfolio theory *Game Theoretic Foundations for Probability and Finance* is a book of research It is also a teaching resource Each chapter is supplemented with carefully designed exercises and notes relating the new theory to its historical context Praise from early readers Ever since Kolmogorov's *Grundbegriffe* the standard mathematical treatment of probability theory has been measure theoretic In this ground breaking work Shafer and Vovk give a game theoretic foundation instead While being just as rigorous the game theoretic approach allows for vast and useful generalizations of classical measure theoretic results while also giving rise to new radical ideas for prediction statistics and mathematical finance without stochastic assumptions The authors set out their theory in great detail resulting in what is definitely one of the most important books on the foundations of probability to have appeared in the last few decades Peter Grünwald CWI and University of Leiden Shafer and Vovk have thoroughly rewritten their 2001 book on the game theoretic foundations for probability and for finance They have included an account of the tremendous growth that has occurred since in the game theoretic and pathwise approaches to stochastic analysis and in their applications to continuous time finance This new book will undoubtedly spur a better understanding of the foundations of

these very important fields and we should all be grateful to its authors Ioannis Karatzas Columbia University **Integrated Regional Assessment of Global Climate Change , Social Fairness and Economics** Lance Taylor, Armon Rezai, Thomas Michl, 2013-02-11 This volume brings together papers inspired by the work of Duncan Foley an extraordinarily productive economist who has made seminal contributions to a wide variety of areas Foley's work cannot be easily classified but one thread that runs through it is a critical examination along both ethical and analytical lines of conventional neoclassical economic theory particularly involving general equilibrium theories of value and money Foley was a pioneer of complexity economics as well which adopts approaches to these questions drawn from natural sciences so the collection therefore has an interdisciplinary quality that will interest a wide variety of readers Some of the chapters are intellectual biographies that contextualize and identify Foley's contributions to Keynesian macroeconomics Marxian value theory and complexity theory in economics The topics covered include the economics of complexity the ethics of general equilibrium theory the economics of climate change applications of Keynesian Marxian and Ricardian political economy and money and financial crises The collection should be useful to scholars who work in various economic traditions critical of the currently dominant free market approach but it also speaks to scholars of critical theory in various disciplines beyond economics such as the mathematicians physicists and other natural scientists who are interested in understanding the complexity of social processes using their analytical frameworks This book should also appeal to graduate students in economics who are working in these traditions as well as scholars including current graduate students in orthodox programs who are dissatisfied with the current state of economic theory and would like to satisfy their intellectual curiosity by sampling the contributions of critical theorists *Inquiry as Inquiry: A Logic of Scientific Discovery* Jaakko Hintikka, 2013-04-17 Is a genuine logic of scientific discovery possible In the essays collected here Hintikka not only defends an affirmative answer he also outlines such a logic It is the logic of questions and answers Thus inquiry in the sense of knowledge seeking becomes inquiry in the sense of interrogation Using this new logic Hintikka establishes a result that will undoubtedly be considered the fundamental theorem of all epistemology viz the virtual identity of optimal strategies of pure discovery with optimal deductive strategies Questions to Nature of course must include observations and experiments Hintikka shows in fact how the logic of experimental inquiry can be understood from the interrogative vantage point Other important topics examined include induction in a forgotten sense that has nevertheless played a role in science explanation the incommensurability of theories theory ladenness of observations and identifiability **Logic of Discovery and Logic of Discourse** Jaakko Hintikka, Fernand Vandamme, 1985 **Infinite Dimensional Analysis** Charalambos D. Aliprantis, Kim C. Border, 2007-05-02 This monograph presents a study of modern functional analysis It is intended for the student or researcher who could benefit from functional analytic methods but does not have an extensive background and does not plan to make a career as a functional analyst **Handbook of the Economics of Risk and Uncertainty** Mark Machina, W. Kip Viscusi, 2013-11-14 The need to understand the theories and

applications of economic and finance risk has been clear to everyone since the financial crisis and this collection of original essays proffers broad high level explanations of risk and uncertainty The economics of risk and uncertainty is unlike most branches of economics in spanning from the individual decision maker to the market and indeed social decisions and ranging from purely theoretical analysis through individual experimentation empirical analysis and applied and policy decisions It also has close and sometimes conflicting relationships with theoretical and applied statistics and psychology The aim of this volume is to provide an overview of diverse aspects of this field ranging from classical and foundational work through current developments Presents coherent summaries of risk and uncertainty that inform major areas in economics and finance Divides coverage between theoretical empirical and experimental findings Makes the economics of risk and uncertainty accessible to scholars in fields outside economics

**Probability and Finance** Glenn Shafer,Vladimir Vovk,2005-02-25 Provides a foundation for probability based on game theory rather than measure theory A strong philosophical approach with practical applications Presents in depth coverage of classical probability theory as well as new theory

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**Maximum Entropy and Bayesian Methods** C.R. Smith,G. Erickson,Paul O. Neudorfer,2013-06-29 Bayesian probability theory and maximum entropy methods are at the core of a new view of scientific inference These new ideas along with the revolution in computational methods afforded by modern computers allow

astronomers electrical engineers image processors of any type NMR chemists and physicists and anyone at all who has to deal with incomplete and noisy data to take advantage of methods that in the past have been applied only in some areas of theoretical physics This volume records the Proceedings of Eleventh Annual Maximum Entropy Workshop held at Seattle University in June 1991 These workshops have been the focus of a group of researchers from many different fields and this diversity is evident in this volume There are tutorial papers theoretical papers and applications in a very wide variety of fields Almost any instance of dealing with incomplete and noisy data can be usefully treated by these methods and many areas of theoretical research are being enhanced by the thoughtful application of Bayes theorem The contributions contained in this volume present a state of the art review that will be influential and useful for many years to come

**Probability Theory and Mathematical Statistics** Shinzo Watanabe, Yuri V. Prokhorov, 2006-11-15 These proceedings of the fifth joint meeting of Japanese and Soviet probabilists are a sequel to Lecture Notes in Mathematics Vols 330 550 and 1021 They comprise 61 original research papers on topics including limit theorems stochastic analysis control theory statistics probabilistic methods in number theory and mathematical physics

**Utility and Probability** John Eatwell, Murray Milgate, Peter Newman, 1990-02-23 This is an excerpt from the 4 volume dictionary of economics a reference book which aims to define the subject of economics today 1300 subject entries in the complete work cover the broad themes of economic theory This extract concentrates on utility and probability

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