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Comparative higher-order risk aversion and higher-order prudence

Kit Pong Wong

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“Comparative Higher-Order Risk Aversion and Higher-Order Prudence”

Research Highlights

- ▷ The n th-degree utility premium is defined.
- ▷ The n th-degree prudence utility premium is defined.
- ▷ Comparative higher-order risk aversion is examined.
- ▷ Comparative higher-order prudence is examined.

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