

REFERENCES FOR DECISION THEORY LECTURE

Complete class theorems. (Ferguson, 1967, Chapters 1 and 2)
Rectangularity. Epstein and Schneider (2003)
Rosy scenarios. Brunnermeier and Parker (2005)
Inference explodes asset-pricing models. Weitzman (2007)

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- EPSTEIN, L. G., AND M. SCHNEIDER (2003): "Recursive Multiple-Priors," *Journal of Economic Theory* 113(1), 32-50 (2003)., 113(1), 32–50.
- FERGUSON, T. S. (1967): *Mathematical Statistics: A Decision Theoretic Approach*. Academic Press, New York and London.
- WEITZMAN, M. L. (2007): "Subjective Expectations and Asset-Return Puzzles," *American Economic Review*, 97(4), 1102–1130.