

Solution to Problem Set One - Preferences

Lecture Notes in Microeconomic Theory by Ariel Rubinstein

Last Update: Sept 11, 2007

1. Let \succeq be a preference relation on a set X . Define $I(x)$ to be the set of all $y \in X$ for which $y \sim x$. Show that the set (of sets!) $\{I(x) | x \in X\}$ is a partition of X , i.e.,

(a) $\forall x \in X, I(x) \neq \emptyset$.

(b) $\forall x \in X, \exists y \in X$ such that $x \in I(y)$.

(c) $\forall x, y \in X$, either $I(x) = I(y)$ or $I(x) \cap I(y) = \emptyset$.

Proof of (a) and (b) Choose any $x \in X$. By the reflexivity of \succeq ,¹ it follows $x \sim x \Rightarrow x \in I(x)$. \square

Proof of (c) Choose any $x, y \in X$, and assume that $I(x) \cap I(y) \neq \emptyset$, i.e. $\exists z \in I(x) \cap I(y)$. Choose any $a \in I(x) \Rightarrow a \sim x$. Moreover, since $x \sim z$, the transitivity of \sim ² implies that $a \sim z$.

In addition, note that $z \in I(y) \Rightarrow z \sim y \Rightarrow a \sim y$, again by transitivity. Therefore, $I(x) \subseteq I(y)$. A symmetric argument can be used to show that $I(y) \subseteq I(x)$. Consequently, if $I(x) \cap I(y) \neq \emptyset$, then $I(x) = I(y)$. \blacksquare

2. Kreps (1990) introduces another formal definition for preferences. His primitive is a binary relation P interpreted as "strictly preferred." He requires P to satisfy:

Asymmetry For no x, y do we have both xPy and yPx .

Negative-Transitivity $\forall x, y, z \in X$, if xPy , then either xPz or zPy (or both).

Explain the sense in which Kreps' formalization is equivalent to the traditional definition.

Kreps' formalization and the traditional formalization are equivalent. This proof will closely follow the one presented on pages 6–8 of the lecture notes. The following steps are required to complete the proof:

¹Reflexivity of \succeq is implied by definition: By the completeness of \succeq , we know $x \succeq x \Rightarrow x \sim x$.

²Transitivity of \sim follows directly from the transitivity of \succeq ; try proving this as an exercise.

Solutions To Problem Set 3 Rubinstein Manual

Xiang Xie



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Student Solutions Manual to accompany Simulation and the Monte Carlo Method, Student Solutions Manual Dirk P. Kroese, Thomas Taimre, Zdravko I. Botev, Reuven Y. Rubinstein, 2012-01-20 This accessible new edition explores the major topics in Monte Carlo simulation. Simulation and the Monte Carlo Method Second Edition reflects the latest developments in the field and presents a fully updated and comprehensive account of the major topics that have emerged in Monte Carlo simulation since the publication of the classic First Edition over twenty five years ago. While maintaining its accessible and intuitive approach, this revised edition features a wealth of up to date information that facilitates a deeper understanding of problem solving across a wide array of subject areas such as engineering, statistics, computer science, mathematics, and the physical and life sciences. The book begins with a modernized introduction that addresses the basic concepts of probability, Markov processes, and convex optimization. Subsequent chapters discuss the dramatic changes that have occurred in the field of the Monte Carlo method with coverage of many modern topics including Markov Chain Monte Carlo, Variance reduction techniques such as the transform, likelihood ratio method, and the screening method. The score function method for sensitivity analysis, the stochastic approximation method, and the stochastic counter part method for Monte Carlo optimization. The cross entropy method to rare events estimation and combinatorial optimization. Application of Monte Carlo techniques for counting problems with an emphasis on the parametric minimum cross entropy method. An extensive range of exercises is provided at the end of each chapter with more difficult sections and exercises marked accordingly for advanced readers. A generous sampling of applied examples is positioned throughout the book, emphasizing various areas of application, and a detailed appendix presents an introduction to exponential families, a discussion of the computational complexity of stochastic programming problems, and sample MATLAB programs. Requiring only a basic introductory knowledge of probability and statistics, Simulation and the Monte Carlo Method Second Edition is an excellent text for upper undergraduate and beginning graduate courses in simulation and Monte Carlo techniques. The book also serves as a valuable reference for professionals who would like to achieve a more formal understanding of the Monte Carlo method.

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