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Knowledge Group: Economics, Politics and Decision Sciences

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Articles in Scholarly Journals

Abstract integration of set-valued functions

CERREIA-VIOGLIO, S., E. A. OK, "Abstract integration of set-valued functions", Journal of Mathematical Analysis and Applications, 2025, vol. 547, no. 2, pp. 129169

Making Decisions Under Model Misspecification

CERREIA-VIOGLIO, S., L. P. HANSEN, F. A. MACCHERONI, M. MARINACCI, "Making Decisions Under Model Misspecification", Review of Economic Studies, 2025

On horizon-consistent mean-variance portfolio allocation

CERREIA-VIOGLIO, S., F. ORTU, F. ROTONDI, F. SEVERINO, "On horizon-consistent mean-variance portfolio allocation", Annals of Operations Research, 2024, vol. 336, pp. 797–828

Dynamic Opinion Aggregation: Long-Run Stability and Disagreement

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Capacities and Choquet averages of ultrafilters

CERREIA-VIOGLIO, S., P. LEONETTI, F. A. MACCHERONI, M. MARINACCI, "Capacities and Choquet averages of ultrafilters", Proceedings of the American Mathematical Society, 2024, no. 152, pp. 1139-1151

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Multivariate Wold decompositions: a Hilbert A-module approach

CERREIA-VIOGLIO, S., F. ORTU, F. SEVERINO, C. TEBALDI, "Multivariate Wold decompositions: a Hilbert A-module approach", Decisions in Economics and Finance, 2023, vol. 46, no. 1, pp. 45-96

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Law of demand and stochastic choice

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A framework for the analysis of self-confirming policies

BATTIGALLI, P., F. A. MACCHERONI, M. MARINACCI, T. SARGENT, "A framework for the analysis of self-confirming policies", *Theory and Decision*, 2022, vol. 92, no. 3-4, pp. 455-512

A Characterization of the Vector Lattice of Measurable Functions

CERREIA-VIOGLIO, S., P. LEONETTI, F. A. MACCHERONI, "A Characterization of the Vector Lattice of Measurable Functions", *Milan Journal of Mathematics*, 2022, vol. 90, no. 1, pp. 291-301

Equilibria of nonatomic anonymous games

CERREIA-VIOGLIO, S., F. A. MACCHERONI, D. SCHMEIDLER, "Equilibria of nonatomic anonymous games", *Games and Economic Behavior*, 2022, vol. 135, pp. 110-131

On the equality of Clarke and Greenberg-Pierskalla differentials

CERREIA-VIOGLIO, S., F. A. MACCHERONI, M. MARINACCI, L. MONTRUCCHIO, "On the equality of Clarke and Greenberg-Pierskalla differentials", *Journal of Convex Analysis*, 2022, vol. 29, no. 2, pp. 459-480

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CAPPELLI, V., S. CERREIA-VIOGLIO, F. A. MACCHERONI, M. MARINACCI, S. MINARDI, "Sources of Uncertainty and Subjective Prices", *Journal of the European Economic Association*, 2021, vol. 19, no. 2, pp. 872-912

A canon of probabilistic rationality

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A Behavioral Characterization of the Drift Diffusion Model and Its Multialternative Extension for Choice Under Time Pressure

BALDASSI, C., S. CERREIA-VIOGLIO, F. A. MACCHERONI, M. MARINACCI, M. PIRAZZINI, "A Behavioral Characterization of the Drift Diffusion Model and Its Multialternative Extension for Choice Under Time Pressure", *Management Science*, 2020, vol. 66, no. 11, pp. 5075-5093

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A Characterization of Probabilities with Full Support and the Laplace Method

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Commutativity, comonotonicity, and Choquet integration of self-adjoint operators

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Mixed extensions of decision problems under uncertainty

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Hilbert A-modules

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Conditional L-spaces and the duality of modules over f-algebras

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Ergodic Theorems for lower probabilities

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Self-Confirming Equilibrium and Model Uncertainty

BATTIGALLI, P., S. CERREIA-VIOGLIO, F. A. MACCHERONI, M. MARINACCI, "Self-Confirming Equilibrium and Model Uncertainty", *American Economic Review*, 2015, vol. 105, no. 2, pp. 646-677

The structure of variational preferences

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Niveloids and their extensions: Risk measures on small domains

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Classical subjective expected utility

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Rational preferences under ambiguity

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