# Notation Index for*Wakker (2010) “Prospect Theory: for Risk and Ambiguity”*@July, 2010

∪: union of sets

∩: intersection of sets

⊂: subset

⊃: superset

∅: empty set; vacuous event

: p. 14 (weak) preference over prospects; p. 290 for events

: p. 14 reversed preference

: p. 14 strict preference

: p. 14 strict reversed preference

~: p. 14 equivalence or indifference

~t: p. 108 t-indifference

~: p. 183, p. 295 t-indifference

~: p. 262, p. 345 t-indifference

: p. *108*, 107 tradeoff

∑xj: p. 169 (= 0)

0 : p. 411 (function composition)

α, β, , δ (Greek letters ): p. 13 outcomes (p. 14, 47: or constant/degenerate prospects)

αEβ: p. 13, p. 298 binary prospect

αEx: p. 102 (changing one outcome)

αERx: p. 294, p. 345 (changing one outcome)

αELx: p. 345 (changing one outcome)

αpβ: p. 47 binary prospect

θ p. 78, p. 80 power/exponent parameter of utility

λ: p. 46 Lebesgue measure

λ: p. 239 loss aversion parameter

π: p. 170, p. 171, p. 283 (decision weight)

π(Ej): p. 285 (decision weight of xj)

πj: p. 171, 284 (decision weight of xj)

π(pj): p. 171 (decision weight of xj)

π(xj): p. 171, p. 285 (decision weight of xj)

: p. 13 set of real numbers (is outcome set)

ρ: p. 250 reference point

ρ: p. 311 complete ranking

[A,B]: p. 290 ({E: A E B}]

A, B: p. 318 (sources)

brb: p. 223 best-rank boundary

Brb: p. 290 best-rank boundary

E, E1, Ej, F, A, B, C, D p. 13 events

(E1:x1, …, En:xn): p. 13 prospect

E1x1,E2x2,E3x3: p. 13 prospect

E1x1...Enxn: p. 13 prospect

Eb: p. 285 E∅

Ec = S − E: p. 13 complementary event (negation)

EG: p. 283, p. 343 (gain-)ranked event

Ej: p. 13 (outcome event of outcome xj)

Ej−E: p. 103 (set-difference)

EL: p. 305, p. 343 loss-ranked event

ER: p. 283 (gain-)ranked event

Ew: p. 285 EEc

g: p. 253 gain-rank

G: p. 283 gain-rank

I: p. 238 (initial wealth)

k: p. 253, p. 343 (xk ≥ 0 ≥ xk−1)

: p. 219 loss rank

L: p. 304, p. 343 loss rank

P: p. 17, p. 100 (subjective) probability

(p1:x1, …, pn:xn): p. 47 prospect

p1x1,...,pnxn: p. 47 (prospect)

p1x1...pnxn: p. 47 (prospect)

pb: p. 171 p0

pb: p. 222 p1−p

pg: p. 253 (gain-)ranked probability

pj: p. 45 (probability of outcome xj); p. 19 (probability of event Ej)

p: p. 219 loss-ranked probability

p\: p. 219 loss-ranked probability

pr: p. 170 (gain-)ranked probability

p\r: p. 170 (gain-)ranked probability

pw: p. 171 p1−p

pw: p. 222 p0

r: p. 170 (probability) rank

R: p. 283 (event-)rank

s: p. 12 state (of nature)

S: p. 12 state space

U: utility function −

w: p. 169, p. 170 (probability) weighting function

w+: p. 252, (probability) weighting function for gains

w−: p. 252, (probability) weighting function for losses

W: p. 282-284, 170 (probability) weighting function

W+: p. 342, p. 343, (probability) weighting function for gains

W−: p. 342, p. 343, (probability) weighting function for losses

wrb: p. 223 worst-rank boundary

Wrb: p. 290 worst-rank boundary

x,y (f,g,h, a,b,c,d): p. 13 prospects

(x1,...,xn): p. 14 prospect with events suppressed

x−: p. 254, p. 344 (loss-part of x)

x+: p. 254, p. 344 (gain-part of x)

xi (roman letters with subscripts): p. 13 outcome of prospect x under event Ei

xλy: p. 59 (probabilistic) mixture of prospect

z: p. 220 dual weighting function

Z: p. 304 dual weighting function