

บรรณานุกรม

- Anderson, G. (1996). "NONPARAMETRIC TESTS OF STOCHASTIC DOMINANCE IN INCOME DISTRIBUTIONS." *Econometrica* 64(5): 1183-1193.
- Arrow, K. J. (1974). "Essays in the Theory of Risk-Bearing." *The Journal of Business* 47(1): 96 - 98.
- Bai, Z., H. Liu, W. Wong (2008). "Test Statistics for Prospect and Markowitz Stochastic Dominances with Applications." Working paper presented at FEMES 2009.
- Barrett, G. F. and S. G. Donald (2003). "Consistent Tests for Stochastic Dominance." *Econometrica* 71(1): 71-104.
- Bawa, V. S. (1975). "Optimal Rules for Ordering Uncertain Prospects." *Journal of Financial Economics* 2(1): 95-121.
- Cho, Y., O. Linton, Y Whong (2007). "Are there Monday effects in stock returns: A stochastic dominance approach " *Journal of Empirical Finance* 14(5): 736-755.
- Davidson, R. and Duclos Jean-Yves (2000). "Inference for Stochastic Dominance and for the Measurement of Poverty and Inequality." *Econometrica* 68(6): 1435-64.
- Fong, W., W. Wong, H. Lean (2005). "International momentum strategies: a stochastic dominance approach." *Journal of Financial Markets* 8(1): 89-109.

- Fong, W. M., H. H. Lean, et al. (2008). "Stochastic Dominance and Behavior Towards Risk: The Market for Internet Stocks." *Journal of Economic Behavior and Organization* 68(1): 194-208.
- Gasbarro, D., W. K. Wong, J.K. Zumwalt (2007). "Stochastic Dominance Analysis of iShares." *European of Finance* 13: 89-101.
- Hadar, J. and W. R. Russell (1969). "Rules for Ordering Uncertain Prospects." *American Economic Review* 59(1): 25.
- Kahneman, D. and A. Tversky (1979). "Prospect Theory: An Analysis of Decision under Risk." *Econometrica* 47(2): 263-291.
- Kaur, A., P. Rao, Singh, Harshinder (1994). "Testing for Second-Order Stochastic Dominance of Two Distributions." *Econometric Theory* 10(5): 849-866.
- Lean, H. H., Smyth, Russell, Wong, Wing-Keung (2007). "Revisiting calendar anomalies in Asian stock markets using a stochastic dominance approach." *Journal of Multinational Financial Management* 17(2): 125-141.
- Lean, H.-H., Wong, Wing-Keung, Zhang, Xibin (2008). "The sizes and powers of some stochastic dominance tests: A Monte Carlo study for correlated and heteroskedastic distributions." *Mathematics and Computers in Simulation* 79(1): 30-48.
- Levy, H. and M. Levy (2004). "Prospect Theory and Mean-Variance Analysis." *Review of Financial Studies* 17(4): 1015-1041.

- Levy, H. and Z. Wiener (1998). "Stochastic Dominance and Prospect Dominance with Subjective Weighting Functions." *Journal of Risk and Uncertainty* 16(2): 147-163.
- Levy, M. and H. Levy (2002). "Prospect Theory: Much Ado about Nothing?" *Management Science* 48(10): 1334-1349.
- Li, C.K., Wong, W.K.(1999) "A note on stochastic dominance for risk averters and risk takers" *RAIRO Recherche Operationnelle* 33, 509–524
- Linton, O., Maasoumi, Esfandiar, Whang, Yoon-Jae. (2005). "Consistent Testing for Stochastic Dominance under General Sampling Schemes." *Review of Economic Studies* 72(3): 735-765.
- Markowitz, H. (1952a). "Portfolio Selection." *The Journal of Finance* 7(1): 77-91.
- Markowitz, H. M. (1952b). "The utility of wealth." *J Polit Econ* 60(2): 151-156.
- Mas-Colell, A., Michael D. Whinston, Jerry R. Green (1995). *Microeconomic Theory*. New York Oxford University Press.
- Pratt, J. W. (1964). "Risk Aversion in the Small and in the Large." *Econometrica* 32(1/2): 122 - 136.
- Richmond, J. (1982). "A General Method for Constructing Simultaneous Confidence Intervals." *Journal of the American Statistical Association* 77(378): 455-460.

- Stoline, M. R., Ury, H.K. (1979). "Tables of the Studentized Maximum Modulus Distribution and an Application to Multiple Comparisons among Means." *Technometrics* 21(1): 87 - 93.
- Tse, Y. K. and X. Zhang (2004). "A Monte Carlo investigation of some tests for stochastic dominance." *Journal of Statistical Computation & Simulation* 74(5): 361-378.
- Whitemore, G. A. (1970). "Third-Degree Stochastic Dominance." *American Economic Review* 60(3): 457-459.
- Wong, W.-K. and R. H. Chan (2008). "Prospect and Markowitz stochastic dominance." *Annals of Finance* 4(1).
- Wong, W.-K. and C.-K. Li (1999). "A note on convex stochastic dominance." *Economics Letters* 62(3): 293-300.
- Wong, W.-K., Phoon, Kok Fai, Lean, Hooi Hooi (2008). "Stochastic dominance analysis of Asian hedge funds." *Pacific-Basin Finance Journal* 16(3): 204-