



复旦大学数学科学学院
数学综合报告会

报告题目: **Monetary utility functions on Orlicz spaces**

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摘要: We prove a weak^{*} dual relation for monetary utility functions defined on the dual of a Δ_2 Orlicz space. The result is based on the following technical lemma. If the sequence ξ_n is in the dual of a Δ_2 Orlicz space and is a norm bounded sequence converging in probability, then there are convex combinations η_n building an order bounded sequence that converges in probability. This lemma allows to check in an easy way whether convex sets are weak^{*} closed.

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