

ON STOCHASTIC ORDERS DEFINED BY OTHER STOCHASTIC ORDERS AND TRANSFORMATIONS OF PROBABILITIES

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Abstract. Significant stochastic orders can be characterized by other stochastic orders when probabilities are transformed by means of measurable mappings which fulfils certain conditions. The main aim of this manuscript is to provide a unified approach of those orders. Our study shows how to obtain important results of such orders by means of conditions on the underlying stochastic orders. Those results are mainly in relation to maximal generators, to transition kernels between ordered probabilities, and to probabilistic operators of kernels.

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