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A note on robust representations of law-invariant quasiconvex functions

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Abstract. We give robust representations of law-invariant monotone quasiconvex functions. The results are based on Jouini et al. (Adv Math Econ 9:49–71, 2006) and Svindland (Math Financ Econ, 2010), showing that law-invariant quasiconvex functions have the Fatou property.

Key words: Fatou property, law-invariance, risk measure, robust representation

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