Belarusian State University   
Faculty of Mechanics and Mathematics  
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Annotation to the graduate work  
«Utility functions and their application in economics and finance»

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Work consist of:

* 28 pages
* 6 images
* used 7 printed sources

Key words: ATTITUDES OF WEAK PREFERENCE, UTILITY FUNCTION, EXPECTED UTILITY FUNCTION, RANDOM VALUE, DISTRIBUTION FUNCTION

This graduation project deals with questions of behavior of utility functions at risk and consideration of basic examples of application for solving economic problems.

Considerations of work:

1. Have been described mathematical foundation of utility theory, utility functions and related topics.

2. Have been described mathematical foundation of risk theory and behavior utility function at risk.

3. Have been given practical examples of insurance for using utility function in analysis of economic information.

This work is theoretical. Its results can be used in special courses for the utility theory.

Work is actual due to the small number of publications by theme and wide clarification of theme with using of last science data.

The work was performed by the author himself.