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**Feasible sets, comparative risk aversion, and comparative uncertainty aversion in bargaining.**

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**Summary:** We study feasible sets of the bargaining problem under two different assumptions: the players are subjective expected utility maximizers or the players are Choquet expected utility maximizers. For the latter case, we consider the effects on bargaining solutions when players become more risk averse and when they become more uncertainty averse.

**MSC:**

[91B26](#) Auctions, bargaining, bidding and selling, and other market models

Cited in 1 Document

[91B16](#) Utility theory

**Keywords:**

subjective expected utility; Choquet expected utility; comparative risk aversion; comparative uncertainty aversion; bargaining

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