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The theorem of existence of ruptures in the probability scale.

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Abstract

The report, that has been presented on the IX International Conference on Financial and Actuarial Mathematics, is devoted to the probability theory and economics. The theorems of existence of the ruptures near the borders of finite intervals and of the probability scale have been proved. The theorem of existence of the ruptures in the probability scale can assist, e.g., to solve paradoxes such as Allais paradox and the "four-fold-pattern" paradox.

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