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No free lunch and risk measures on Orlicz spaces

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Declaration

I hereby declare that this thesis was independently written by me. No material was used other than that referred to. Sources directly quoted and ideas used, including figures, tables and sketches, have been correctly denoted. Those not otherwise indicated belong to the author. This thesis is being submitted for the degree of Doctor of Philosophy at the University of the Witwatersrand, Johannesburg. It has not been submitted before for any degree or examination in any other university.

Signed: T. Offwood Date: 11/05/2012