

References

- Artzner, P., Delbaen, F., Eber, J.-M., Heath, D.: Coherent measures of risk. *Math. Financ.* **9**(3), 203–228 (1999)
- Bolton, P., Dewatripont, M.: *Contract Theory*. MIT Press, Cambridge (2005)
- Filiz-Ozbay, E., Guryan, J., Hyndman, K., Kearney, M.S., Ozbay, E.Y.: Do lottery payments induce savings behavior: evidence from the lab. Technical report, National Bureau of Economic Research (2013)
- Fudenberg, D., Tirole, J.: Moral hazard and renegotiation in agency contracts. *Econom.: J. Econom. Soc.* **58**, 1279–1319 (1990)
- Fukunaga, K., Huffman, W.E.: The role of risk and transaction costs in contract design: evidence from farmland lease contracts in us agriculture. *Am. J. Agric. Econ.* **91**(1), 237–249 (2009)
- Grossman, S.J., Hart, O.D.: An analysis of the principal-agent problem. *Econom.: J. Econom. Soc.* **51**, 7–45 (1983)
- Guesnerie, R., Laffont, J.-J.: A complete solution to a class of principal-agent problems with an application to the control of a self-managed firm. *J. Public Econ.* **25**(3), 329–369 (1984)
- Harris, M., Raviv, A.: Some results on incentive contracts with applications to education and employment, health insurance, and law enforcement. *Am. Econ. Rev.* **68**, 20–30 (1978)
- Hölmstrom, B.: Moral hazard and observability. *Bell J. Econ.* **10**, 74–91 (1979)
- Hölmstrom, B., Milgrom, P.: Aggregation and linearity in the provision of intertemporal incentives. *Econom.: J. Econom. Soc.* **55**, 303–328 (1987)
- Kahneman, D., Tversky, A.: Prospect theory: an analysis of decision under risk. *Econom.: J. Econom. Soc.* **47**, 263–291 (1979)
- Kim, S.-H., Cohen, M.A., Netessine, S., Veeraraghavan, S.: Contracting for infrequent restoration and recovery of mission-critical systems. *Manag. Sci.* **56**(9), 1551–1567 (2010)
- Levy, H.: Stochastic dominance and expected utility: survey and analysis. *Manag. Sci.* **38**(4), 555–593 (1992)
- Lewis, G., Bajari, P.: Moral hazard, incentive contracts, and risk: evidence from procurement. *Rev. Econ. Stud.* **81** (2014)
- Luenberger, D.G.: *Microeconomic Theory*, vol. 486. McGraw-Hill, New York (1995)
- March, J.G., Shapira, Z.: Managerial perspectives on risk and risk taking. *Manag. Sci.* **33**(11), 1404–1418 (1987)
- Maskin, E., Tirole, J.: The principal-agent relationship with an informed principal: the case of private values. *Econom.: J. Econom. Soc.* **58**, 379–409 (1990)
- Maskin, E., Tirole, J.: The principal-agent relationship with an informed principal, ii: common values. *Econom.: J. Econom. Soc.* **60**, 1–42 (1992)

- Myerson, R.B.: Mechanism design by an informed principal. *Econom.: J. Econom. Soc.* **51**, 1767–1797 (1983)
- Pratt, J.W.: Risk aversion in the small and in the large. *Econom.: J. Econom. Soc.* **32**, 122–136 (1964)
- Ross, S.A.: The economic theory of agency: the principal's problem. *Am. Econ. Rev.* **63**(2), 134–139 (1973)
- Ross, S.M.: *Introduction to Probability Models* (2006). Access Online via Elsevier
- Rothschild, M., Stiglitz, J.E.: Increasing risk: I. a definition. *J. Econ. Theory* **2**(3), 225–243 (1970)
- Stiglitz, J.E.: Incentives and risk sharing in sharecropping. *Rev. Econ. Stud.* **41**, 219–255 (1974)
- Stiglitz, J.E.: Equilibrium in product markets with imperfect information. *Am. Econ. Rev.* **69**(2), 339–345 (1979)
- Tversky, A., Kahneman, D.: Advances in prospect theory: cumulative representation of uncertainty. *J. Risk Uncertain.* **5**(4), 297–323 (1992)