

Statistical Decision Theory

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Statistical Decision Theory

Silvia Bacci, Bruno Chiandotto



Statistical Decision Theory:

Statistical Decision Theory and Bayesian Analysis James O. Berger, 1985-08-21 The outstanding strengths of the book are its topic coverage references exposition examples and problem sets This book is an excellent addition to any mathematical statistician's library Bulletin of the American Mathematical Society In this new edition the author has added substantial material on Bayesian analysis including lengthy new sections on such important topics as empirical and hierarchical Bayesian analysis Bayesian calculation Bayesian communication and group decision making With these changes the book can be used as a self contained introduction to Bayesian analysis In addition much of the decision theoretic portion of the text was updated including new sections covering such modern topics as minimax multivariate Stein estimation

Statistical Decision Theory James Berger, 2013-04-17 Decision theory is generally taught in one of two very different ways When taught by theoretical statisticians it tends to be presented as a set of mathematical techniques and principles together with a collection of various statistical procedures When useful in establishing the optimality of a principle taught by applied decision theorists it is usually a course in Bayesian analysis showing how this one decision principle can be applied in various practical situations The original goal I had in writing this book was to find some middle ground I wanted a book which discussed the more theoretical ideas and techniques of decision theory but in a manner that was constantly oriented towards solving statistical problems In particular it seemed crucial to include a discussion of when and why the various decision principles should be used and indeed why decision theory is needed at all This original goal seemed indicated by my philosophical position at the time which can best be described as basically neutral I felt that no one approach to decision theory or statistics was clearly superior to the others and so planned a rather low key and impartial presentation of the competing ideas In the course of writing the book however I turned into a rabid Bayesian There was no single cause for this conversion just a gradual realization that things seemed to ultimately make sense only when looked at from the Bayesian viewpoint

Applied Statistical Decision Theory Howard Raiffa, Robert Schlaifer, 2000-06-02 In the field of statistical decision theory Raiffa and Schlaifer have sought to develop new analytic techniques by which the modern theory of utility and subjective probability can actually be applied to the economic analysis of typical sampling problems From the foreword to their classic work Applied Statistical Decision Theory First published in the 1960s through Harvard University and MIT Press the book is now offered in a new paperback edition from Wiley

Introduction to Statistical Decision Theory John Winsor Pratt, Howard Raiffa, Robert Schlaifer, 1995 They then examine the Bernoulli Poisson and Normal univariate and multivariate data generating processes

Statistical Decision Theory Lionel Weiss, 1961 **Introduction to Statistical Decision Theory** Silvia Bacci, Bruno Chianotto, 2019-07-11 Introduction to Statistical Decision Theory Utility Theory and Causal Analysis provides the theoretical background to approach decision theory from a statistical perspective It covers both traditional approaches in terms of value theory and expected utility theory and recent developments in terms of causal

inference The book is specifically designed to appeal to students and researchers that intend to acquire a knowledge of statistical science based on decision theory Features Covers approaches for making decisions under certainty risk and uncertainty Illustrates expected utility theory and its extensions Describes approaches to elicit the utility function Reviews classical and Bayesian approaches to statistical inference based on decision theory Discusses the role of causal analysis in statistical decision theory

Statistical Decision Theory and Related Topics I Shanti S. Gupta,James Yackel,1971

Statistical Decision Theory F. Liese,Klaus-J. Miescke,2008-12-30 This monograph is written for advanced Master s students Ph D students and researchers in mathematical statistics and decision theory It should be useful not only as a basis for graduate courses seminars Ph D programs and self studies but also as a reference tool Attheveryleast readersshouldbefamiliar withbasicconceptscoveredin both advanced undergraduate courses on probability and statistics and introductory graduate level courses on probability theory mathematical statistics and analysis Most statements and proofs appear in a form where standard arguments from measure theory and analysis are sufficient When additional information is necessary technical tools additional measure theoretic facts and advanced probabilistic results are presented in condensed form in an appendix In particular topics from measure theory and from the theory of weak convergence of distributions are treated in detail with reference to modern books on probability theory such as Billingsley 1968 Kallenberg 1997 2002 and Dudley 2002 Building on foundational knowledge this book acquaints readers with the concepts of classical finite sample size decision theory and modern asymptotic decision theory in the sense of LeCam To this end systematic applications to the fields of parameter estimation testing hypotheses and selection of populations are included Some of the problems contain additional information in order to round off the results whereas other problems equipped with solutions have a more technical character The latter play the role of auxiliary results and as such they allow readers to become familiar with the advanced techniques of mathematical statistics

Statistical Decision Theory, Foundations, Concepts, and Methods James O. Berger,1980-01-01

Statistical Decision Theory and Related Topics IV Shanti Swarup Gupta,James O. Berger,1988 Statistical Decision Theory and Related Topics IV Shanti S. Gupta,James O. Berger,1988 The Fourth Purdue Symposium on Statistical Decision Theory and Related Topics was held at Purdue University during the period June 15 20 1986 The symposium brought together many prominent leaders and younger researchers in statistical decision theory and related areas The 65 invited papers and discussions presented at the symposium are collected in this two volume work The papers are grouped into a total of seven parts Volume I has three parts Part 1 Conditioning and Likelihood Part 2 Bayes and Empirical Bayes Analysis and Part 3 Decision Theoretic Estimation Part 1 contains the proceedings of a Workshop on Conditioning which was held during the symposium Most of the articles in Volume I involve either conditioning or Bayesian ideas resulting in a volume of considerable interest to conditionalists and Bayesians as well as to decision theorists Volume II has four parts Part 1 Selection Ranking and Multiple Comparisons Part 2 Asymptotic and Sequential Analysis Part 3 Estimation and Testing and

Part 4 Design and Comparison of Experiments and Distributions These articles encompass the leading edge of much current research in mathematical statistics with decision theory of course receiving special emphasis It should be noted that the papers in these two volumes are by no means all theoretical many are applied in nature or are creative review papers

Frontiers of Statistical Decision Making and Bayesian Analysis Ming-Hui Chen, Peter Müller, Dongchu Sun, Keying Ye, Dipak K. Dey, 2010-07-24 Research in Bayesian analysis and statistical decision theory is rapidly expanding and diversifying making it increasingly more difficult for any single researcher to stay up to date on all current research frontiers This book provides a review of current research challenges and opportunities While the book can not exhaustively cover all current research areas it does include some exemplary discussion of most research frontiers Topics include objective Bayesian inference shrinkage estimation and other decision based estimation model selection and testing nonparametric Bayes the interface of Bayesian and frequentist inference data mining and machine learning methods for categorical and spatio temporal data analysis and posterior simulation methods Several major application areas are covered computer models Bayesian clinical trial design epidemiology phylogenetics bioinformatics climate modeling and applications in political science finance and marketing As a review of current research in Bayesian analysis the book presents a balance between theory and applications The lack of a clear demarcation between theoretical and applied research is a reflection of the highly interdisciplinary and often applied nature of research in Bayesian statistics The book is intended as an update for researchers in Bayesian statistics including non statisticians who make use of Bayesian inference to address substantive research questions in other fields It would also be useful for graduate students and research scholars in statistics or biostatistics who wish to acquaint themselves with current research frontiers

Advances in Statistical Decision Theory and Applications S. Panchapakesan, N. Balakrishnan, 2012-12-06 Shanti S Gupta has made pioneering contributions to ranking and selection theory in particular to subset selection theory His list of publications and the numerous citations his publications have received over the last forty years will amply testify to this fact Besides ranking and selection his interests include order statistics and reliability theory The first editor's association with Shanti Gupta goes back to 1965 when he came to Purdue to do his Ph D He has the good fortune of being a student a colleague and a long standing collaborator of Shanti Gupta The second editor's association with Shanti Gupta began in 1978 when he started his research in the area of order statistics During the past twenty years he has collaborated with Shanti Gupta on several publications We both feel that our lives have been enriched by our association with him He has indeed been a friend philosopher and guide to us

Statistical Decision Theory and Related Topics, III Shanti Swarup Gupta, James O. Berger, 1982

Statistical Decision Theory and Related Topics IV Shanti S. Gupta, James O. Berger, 1987-12-22 The Fourth Purdue Symposium on Statistical Decision Theory and Related Topics was held at Purdue University during the period June 15-20 1986 The symposium brought together many prominent leaders and younger researchers in statistical decision theory and related areas The 65 invited papers and

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Management Decision Making Under Uncertainty Thomas R. Dyckman, Alan Kellogg McAdams, 1969

Decision Theory Giovanni Parmigiani, Lurdes Inoue, 2009-04-15

Decision theory provides a formal framework for making logical choices in the face of uncertainty Given a set of alternatives a set of consequences and a correspondence between those sets decision theory offers conceptually simple procedures for choice This book presents an overview of the fundamental concepts and outcomes of rational decision making under uncertainty highlighting the implications for statistical practice The authors have developed a series of self contained chapters focusing on bridging the gaps between the different fields that have contributed to rational decision making and presenting ideas in a unified framework and notation while respecting and highlighting the different and sometimes conflicting perspectives This book Provides a rich collection of techniques and procedures Discusses the foundational aspects and modern day practice Links foundations to practical applications in biostatistics computer science engineering and economics Presents different perspectives and controversies to encourage readers to form their own opinion of decision making and statistics Decision Theory is fundamental to all scientific disciplines including biostatistics computer science economics and engineering Anyone interested in the whys and wherefores of statistical science will find much to enjoy in this book

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