

# Statistical Decision Theory

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# Statistical Decision Theory

**John Aitchison**



## **Statistical Decision Theory:**

**Statistical Decision Theory and Bayesian Analysis** James O. Berger, 2013-03-14 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 Bayes 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 of opti taught by theoretical statisticians it tends to be presented as a set of mathematical techniques mality principles together with a collection of various statistical procedures When useful in establishing the optimality 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 prin ciples 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 Chiandotto, 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

*Choice Against Chance* John Aitchison, 1970 Undergraduate text Prerequisite high school algebra

*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 At the very least readers should be familiar with basic concepts covered in 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 and Related Topics I* Shanti S. Gupta, James Yackel, 1971

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

*Probability and Statistical Decision Theory* Franz Konecny,J. Mogyorodi,Wolfgang Wertz,1985     **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 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 Com parisons 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 math ematical 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

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**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

**Elementary Decision Theory** Herman Chernoff, Lincoln E. Moses, 2012-04-26 The text is very clearly written with many illustrative examples and exercises and should be considered by those instructors who would like to introduce a more modern and a more logical approach in a basic course in statistics Journal of the American Statistical Association This volume is a well known well respected introduction to a lively area of statistics Professors Chernoff and Moses bring years of professional expertise as classroom teachers to this straightforward approach to statistical problems And happily for beginning students they have by passed involved computational reasonings which would only confuse the mathematical novice Developed from nine years of teaching statistics at Stanford the book furnishes a simple and clear cut method of exhibiting the fundamental aspects of a statistical problem Beginners will find this book a motivating introduction to important mathematical notions such as set function and convexity Examples and exercises throughout introduce new topics and ideas The first seven chapters are recommended for beginning courses in the basic ideas of statistics and require only a knowledge of high school math These sections include material on data processing probability and random variables utility and descriptive statistics uncertainty due to ignorance of the state of nature computing Bayes strategies and an introduction to classical statistics The last three chapters review mathematical models and summarize terminology and methods of testing hypotheses Tables and appendixes provide information on notation shortcut computational formulas axioms of probability properties of expectations likelihood ratio test game theory and utility functions Authoritative yet elementary in its approach to statistics and statistical theory this work is also concise well indexed and abundantly equipped with exercise material Ideal for a beginning course this modestly priced edition will be especially valuable to those interested in the principles of statistics and scientific method

*Statistical Decision Theory and Related Topics V* Shanti S. Gupta, James O. Berger, 2011-10-04 The Fifth Purdue International Symposium on Statistical Decision The was held at Purdue University during the period of ory and Related Topics June 14 19 1992 The symposium brought together

many prominent leaders and younger researchers in statistical decision theory and related areas The format of the Fifth Symposium was different from the previous symposia in that in addition to the 54 invited papers there were 81 papers presented in contributed paper sessions Of the 54 invited papers presented at the symposium 42 are collected in this volume The papers are grouped into a total of six parts Part 1 Retrospective on Wald's Decision Theory and Sequential Analysis Part 2 Asymptotics and Nonparametrics Part 3 Bayesian Analysis Part 4 Decision Theory and Selection Procedures Part 5 Probability and Probabilistic Structures and Part 6 Sequential Adaptive and Filtering Problems While many of the papers in the volume give the latest theoretical developments in these areas a large number are either applied or creative review papers

**Statistical Decision Theory** Simon French, David Rios Insua, 2000-10-26 Decision theoretic ideas can structure the process of inference together with the decision making that inference supports Statistical decision theory is the sub discipline of statistics which explores and develops this structure Typically discussion of decision theory within one discipline does not recognise that other disciplines may have considered the same or similar problems This text Volume 9 in the prestigious Kendall's Library of Statistics provides an overview of the main ideas and concepts of statistical decision theory and sets it within the broader concept of decision theory decision analysis and decision support as they are practised in many disciplines beyond statistics including artificial intelligence economics operational research philosophy and psychology

Statistical Decision Theory and Related Topics IV Shanti S. Gupta, James O. Berger, 2012-08-14 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

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