

THEORY OF GAMES AND STATISTICAL DECISIONS



David Blackwell
and
M.A. Girshick

Theory Of Games And Statistical Decisions M A Girshick

Patrick Suppes



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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

Statistics and Decisions S. H. Kim, 2020-11-26 This book provides the necessary prerequisites in probability and statistics as well as the key ideas in decision theory It is helpful to students and practitioners who desire to apply decision theoretic thinking to their own work

The Theory of Gambling and Statistical Logic Richard A. Epstein, 2009-09-28 Early in his rise to enlightenment man invented a concept that has since been variously viewed as a vice a crime a business a pleasure a type of magic a disease a folly a weakness a form of sexual substitution an expression of the human instinct He invented gambling Recent advances in the field particularly Parrondo's paradox have triggered a surge of interest in the statistical and mathematical theory behind gambling This interest was acknowledged in the motion picture 21 inspired by the true story of the MIT students who mastered the art of card counting to reap millions from the Vegas casinos Richard Epstein's classic book on gambling and its mathematical analysis covers the full range of games from penny matching to blackjack from Tic Tac Toe to the stock market including Edward Thorp's warrant hedging analysis He even considers whether statistical inference can shed light on the study of paranormal phenomena Epstein is witty and insightful a pleasure to dip into and read and rewarding to study The book is written at a fairly sophisticated mathematical level this is not *Gambling for Dummies* or *How To Beat The Odds Without Really Trying* A background in upper level undergraduate mathematics is helpful for understanding this work Comprehensive and exciting analysis of all major casino games and variants Covers a wide range of interesting topics not covered in other books on the subject Depth and breadth of its material is unique compared to other books of this nature Richard Epstein's website www.gamblingtheory.net

Methods of Optimal Statistical Decisions, Optimal Control, and Stochastic Differential Equations Ellida M. Khazen, 2009-11-16 This book provides the reader with some insight into the mathematical models of random processes with continuous time stochastic differential equations and stochastic integrals An advanced development of the mathematical methods of optimal statistical decisions statistical sequential analysis and informational estimation of risks and new methods and solutions to the important problems of the theory of optimal control are presented The new original results obtained by this author and published shortly in her numerous scientific research papers are presented in a systematic way in this book The book is intended for engineers students post graduate students and scientist researchers The presentation of the material is accessible to engineers

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David Blackwell, Meyer A. Girshick, 1964 *Subjective Probability and Statistical Practice* Leonard Jimmie Savage, 1959

Axiomatic Utility Theory under Risk Ulrich Schmidt, 2012-12-06 The first attempts to develop a utility theory for choice situations under risk were undertaken by Cramer 1728 and Bernoulli 1738 Considering the famous St Petersburg Paradox a lottery with an infinite expected monetary value Bernoulli 1738 p 209 observed that most people would not spend a significant amount of money to engage in that gamble To account for this observation Bernoulli 1738 pp 199 201 proposed that the expected monetary value has to be replaced by the expected utility moral expectation as the relevant criterion for decision making under risk However Bernoulli's 2 argument and particularly his choice of a logarithmic utility function seem to be rather arbitrary since they are based entirely on intuitively 3 appealing examples Not until two centuries later did von Neumann and Morgenstern 1947 prove that if the preferences of the decision maker satisfy certain assumptions they can be represented by the expected value of a real valued utility function defined on the set of consequences Despite the identical mathematical form of expected utility the theory of von Neumann and Morgenstern and Bernoulli's approach have however I For comprehensive discussions of this paradox cf Menger 1934 Samuelson 1960 1977 Shapley 1977a Aumann 1977 Jorland 1987 and Zabell 1987 2 Cramer 1728 p 212 on the other hand proposed that the utility of an amount of money is given by the square root of this amount *Studies in the Methodology and Foundations of Science* Patrick Suppes, 2013-03-09 The

twenty three papers collected in this volume represent an important part of my published work up to the date of this volume I have not arranged the paper chronologically but under four main headings Part I contains five papers on methodology concerned with models and measurement in the sciences This part also contains the first paper I published A Set of Independent Axioms for Extensive Quantities in *Portugaliae Mathematica* in 1951 Part 11 also is concerned with methodology and includes six papers on probability and utility It is not always easy to separate papers on probability and utility from papers on measurement because of the close connection between the two subjects but Articles 6 and 8 even though they have close relations to measurement seem more properly to belong in Part 11 because they are concerned with substantive questions about probability and utility The last two parts are concerned with the foundations of physics and the foundations of psychology I have used the term foundations rather than philosophy because the papers are mainly concerned with specific axiomatic formulations for particular parts of physics or of psychology and it seems to me that the term foundations more appropriately describes such constructive axiomatic ventures Part 111 contains four papers on the foundations of physics The first paper deals with foundations of special relativity and the last three with the role of probability in quantum mechanics **Risk, Ambiguity and Decision** Daniel Ellsberg, 2015-07-03 Ellsberg elaborates on Risk

Ambiguity and the Savage Axioms and mounts a powerful challenge to the dominant theory of rational decision in this book

Stochastic Dominance Haim Levy, 2013-03-09 This book is devoted to investment decision making under uncertainty The book covers three basic approaches to this process A The stochastic dominance approach developed on the foundation of

von Neumann and Morgenstern expected utility paradigm 2 b The mean variance approach developed by Markowitz on the foundation of von Neumann and Morgenstern's expected utility or simply on the assumption of a utility function based on mean and variance c The non expected utility approach focusing on prospect theory and its modified version cumulative prospect theory This theory is based on an experimental finding that subjects participating in laboratory experiments often violate expected utility maximization They tend to use subjective probability beliefs that differ systematically from the objective probabilities and to base their decisions on changes in wealth rather than on total wealth The above approaches are discussed and compared in this book We also discuss cases in which stochastic dominance rules coincide with the mean variance rule and cases in which contradictions between these two approaches may occur We then discuss the relationship between stochastic dominance rules and prospect theory and establish a new investment decision rule which combines the two and which we call prospect stochastic dominance Although all three approaches are discussed most of the book is devoted to the stochastic dominance paradigm

Economics of Accounting Peter Ove Christensen, Gerald Feltham, 2012-11-28 Economics of Accounting Information in Markets examines the fundamentals of a variety of economic analyses of the decision facilitating and decision influencing roles of information that are pertinent to the study of the economic impact of accounting While much of information economic analysis makes no explicit reference to accounting many generic results apply to accounting reports Furthermore the impact of accounting reports depends on the other information received by the economy's participants Hence it is essential that accounting researchers have a broad understanding of the impact of publicly reported information within settings in which there are multiple sources of public and private information The focus in this volume is on the decision facilitating role of information with emphasis on the impact of public and private information on the equilibria and investor welfare in capital and product markets

Sequential Methods in Pattern Recognition and Machine Learning K.C. Fu, 1968 Sequential Methods in Pattern Recognition and Machine Learning

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