

THEORY OF GAMES AND STATISTICAL DECISIONS

WILEY PUBLICATION IN STATISTICS



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Theory Of Games And Statistical Decisions M A Girshick

David Blackwell



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Theory of Games and Statistical Decisions David Blackwell, Meyer A. Girshick, 2013-07 **Theory of Games and Statistical Decisions** David Blackwell, 1954 **Theory of Games and Statistical Decisions** David A. Blackwell, M. A. Girshick, 2012-06-14 Evaluating statistical procedures through decision and game theory as first proposed by Neyman and Pearson and extended by Wald is the goal of this problem oriented text in mathematical statistics First year graduate students in statistics and other students with a background in statistical theory and advanced calculus will find a rigorous thorough presentation of statistical decision theory treated as a special case of game theory The work of Borel von Neumann and Morgenstern in game theory of prime importance to decision theory is covered in its relevant aspects reduction of games to normal forms the minimax theorem and the utility theorem With this introduction Blackwell and Professor Girshick look at Values and Optimal Strategies in Games General Structure of Statistical Games Utility and Principles of Choice Classes of Optimal Strategies Fixed Sample Size Games with Finite and with Infinite A Sufficient Statistics and the Invariance Principle Sequential Games Bayes and Minimax Sequential Procedures Estimation and Comparison of Experiments A few topics not directly applicable to statistics such as perfect information theory are also discussed Prerequisites for full understanding of the procedures in this book include knowledge of elementary analysis and some familiarity with matrices determinants and linear dependence For purposes of formal development only discrete distributions are used though continuous distributions are employed as illustrations The number and variety of problems presented will be welcomed by all students computer experts and others using statistics and game theory This comprehensive and sophisticated introduction remains one of the strongest and most useful approaches to a field which today touches areas as diverse as gambling and particle physics

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Oscar Wesler,1954* *Mathematical Methods and Theory in Games, Programming, and Economics* Samuel Karlin,2014-05-12 Matrix Games Programming and Mathematical Economics deals with game theory programming theory and techniques of mathematical economics in a single systematic theory The principles of game theory and programming are applied to simplified problems related to economic models business decisions and military tactics The book explains the theory of matrix games and some of the tools used in the analysis of matrix games The text describes optimal strategies for matrix games which have two basic properties as well as the construction of optimal strategies The book investigates the structure of sets of solutions of discrete matrix games with emphasis on the class of games whose solutions are unique The examples show the use of dominance concepts symmetries and probabilistic arguments that emphasize the principles of game theory One example involves two opposing political parties in an election campaign particularly how they should distribute their advertising efforts for wider exposure The text also investigates how to determine an optimal program from several choices that results with the maximum or minimum objective The book also explores the analogs of the duality theorem the equivalence of game problems to linear programming problems and also the inter industry nonlinear activity analysis model requiring special mathematical methods The text will prove helpful for students in advanced mathematics and calculus It can be appreciated by mathematicians engineers economists military strategists or statisticians who formulate decisions using mathematical analysis and linear programming Uncertainty in Economic Theory Itzhak Gilboa,2004-08-02 This volume brings together important papers coupled with new introductions in the massively influential area of uncertainty in economic theory Seminal papers are available together for the first time in book format with new introductions and under the steely editorship of Itzhak Gilboa this book is a useful reference tool for economists all over the globe Mathematics of Information and Coding Te Sun Han,Kingo Kobayashi,2002 This book is intended to provide engineering and or statistics students communications engineers and mathematicians with the firm theoretic basis of source coding or data compression in information theory Although information theory consists of two main areas source coding and channel coding the authors choose here to focus only on source coding The reason is that in a sense it is more basic than channel coding and also because of recent achievements in source coding and compression An important feature of the book is that whenever possible the authors describe universal coding methods i e the methods that can be used without prior knowledge of the statistical properties of the data The authors approach the subject of source coding from the very basics to the top frontiers in an intuitively transparent but mathematically sound manner The book serves as a theoretical reference for communication professionals and statisticians specializing in information theory It will also serve as an excellent introductory text for advanced level and graduate students taking elementary or advanced courses in telecommunications electrical engineering statistics mathematics and computer science *Optimal Adaptive Control Systems* by David Sworder ,1966-01-01 In this book we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems A

number of computing techniques are considered such as methods of operator approximation with any given accuracy operator interpolation techniques including a non Lagrange interpolation methods of system representation subject to constraints associated with concepts of causality memory and stationarity methods of system representation with an accuracy that is the best within a given class of models methods of covariance matrix estimation methods for low rank matrix approximations hybrid methods based on a combination of iterative procedures and best operator approximation and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory As a result the book represents a blend of new methods in general computational analysis and specific but also generic techniques for study of systems theory and its particular branches such as optimal filtering and information compression Best operator approximation Non Lagrange interpolation Generic Karhunen Loeve transform Generalised low rank matrix approximation Optimal data compression Optimal nonlinear filtering *Information Theory and Statistics* Solomon Kullback, 2012-09-11 Highly useful text studies logarithmic measures of information and their application to testing statistical hypotheses Includes numerous worked examples and problems References Glossary Appendix 1968 2nd revised edition **Statistics, Probability, and Game Theory** David Blackwell, Thomas Shelburne Ferguson, Lloyd S. Shapley, James B. MacQueen, 1996 Most of the 26 papers are research reports on probability statistics gambling game theory Markov decision processes set theory and logic But they also include reviews on comparing experiments games of timing merging opinions associated memory models and SPLIF's historical views of Carnap von Mises and the Berkeley Statistics Department and a brief history appreciation and bibliography of Berkeley professor Blackwell A sampling of titles turns up The Hamiltonian Cycle Problem and Singularly Perturbed Markov Decision Process A Pathwise Approach to Dynkin Games The Redistribution of Velocity Collision and Transformations Casino Winnings at Blackjack and Randomness and the Foundations of Probability No index Annotation copyrighted by Book News Inc Portland OR

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psychologists logicians mathematicians and philosophers will find great rewards in reading the above collection On Science, Inference, Information and Decision-Making A. Szaniawski, 1998-09-30 There are two competing pictures of science One considers science as a system of inferences whereas another looks at science as a system of actions The essays included in this collection offer a view which intends to combine both pictures This compromise is well illustrated by Szaniawski s analysis of statistical inferences It is shown that traditional approaches to the foundations of statistics do not need to be regarded as conflicting with each other Thus statistical rules can be treated as rules of behaviour as well as rules of inference Szaniawski s uniform approach relies on the concept of rationality analyzed from the point of view of decision theory Applications of formal tools to the problem of justice and division of goods shows that the concept of rationality has a wider significance Audience The book will be of interest to philosophers of science logicians ethicists and mathematicians

Games and Decisions R. Duncan Luce, Howard Raiffa, 2012-09-20 Superb non technical introduction to game theory primarily applied to social sciences Clear comprehensive coverage of utility theory 2 person zero sum games 2 person non zero sum games n person games individual and group decision making more Bibliography Investigations in the General Theory of Statistical Decisions Aleksandr Semenovich Kholevo, 1978 Discusses noncommutative theory of statistical decisions

Smoothing, Forecasting and Prediction of Discrete Time Series Robert Goodell Brown, 2004-01-01 Computer application techniques are applied to routine short term forecasting and prediction in this classic of operations research The text begins with a consideration of data sources and sampling intervals progressing to discussions of time series models and probability models An extensive overview of smoothing techniques surveys the mathematical techniques for periodically raising the estimates of coefficients in forecasting problems Sections on forecasting and error measurement and analysis are followed by an exploration of alternatives and the applications of the forecast to specific problems and a treatment of the handling of systems design problems ranges from observed data to decision rules 1963 ed **Studies in the Economics of Uncertainty** Thomas B. Fomby, Tae K. Seo, 2012-12-06 Studies in the Economics of Uncertainty presents some new developments in the economics of uncertainty produced by leading scholars in the field The contributions to this Festschrift in honor of Professor Josef Hadar of Southern Methodist University cover a broad range of topics centered on the principle of Stochastic Dominance Topics covered range from theoretical and statistical developments on Stochastic Dominance to new applications of the Stochastic Dominance Theory The intended audience includes researchers interested in recent developments in tools used for decision making under uncertainty as well as economists currently applying Stochastic Dominance principles to the analysis of the Theory of Firm International Trade and the Theory of Finance

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