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Theory of Games and Statistical Decisions: Wiley Publication in Statistics

By David Blackwell

Literary Licensing, LLC. Paperback. Book Condition: New. This item is printed on demand. Paperback. 366 pages. Dimensions: 9.0in. x 6.0in. x 0.8in. 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 Finite 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...



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