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Nicholas T. Longford

Statistical Decision Theory

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Khanh D. Pham



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Statistical Decision Theory Nicholas T. Longford, 2013-10-17 This monograph presents a radical rethinking of how elementary inferences should be made in statistics implementing a comprehensive alternative to hypothesis testing in which the control of the probabilities of the errors is replaced by selecting the course of action one of the available options associated with the smallest expected loss Its strength is that the inferences are responsive to the elicited or declared consequences of the erroneous decisions and so they can be closely tailored to the client's perspective priorities value judgments and other prior information together with the uncertainty about them *Probabilistic Risk Analysis and Bayesian Decision Theory* Marcel van Oijen, Mark Brewer, 2022-11-23 The book shows how risk defined as the statistical expectation of loss can be formally decomposed as the product of two terms hazard probability and system vulnerability This requires a specific definition of vulnerability that replaces the many fuzzy definitions abounding in the literature The approach is expanded to more complex risk analysis with three components rather than two and with various definitions of hazard Equations are derived to quantify the uncertainty of each risk component and show how the approach relates to Bayesian decision theory Intended for statisticians environmental scientists and risk analysts interested in the theory and application of risk analysis this book provides precise definitions new theory and many examples with full computer code The approach is based on straightforward use of probability theory which brings rigour and clarity Only a moderate knowledge and understanding of probability theory is expected from the reader **Strategic Economic Decision-Making** Jeff Grover, 2012-12-05 Strategic Economic Decision Making Using Bayesian Belief Networks to Solve Complex Problems is a quick primer on the topic that introduces readers to the basic complexities and nuances associated with learning Bayes theory and inverse probability for the first time This brief is meant for non statisticians who are unfamiliar with Bayes theorem walking them through the theoretical phases of set and sample set selection the axioms of probability probability theory as it pertains to Bayes theorem and posterior probabilities All of these concepts are explained as they appear in the methodology of fitting a Bayes model and upon completion of the text readers will be able to mathematically determine posterior probabilities of multiple independent nodes across any system available for study Very little has been published in the area of discrete Bayes theory and this brief will appeal to non statisticians conducting research in the fields of engineering computing life sciences and social sciences *Decision Support Using Nonparametric Statistics* Warren Beatty, 2018-01-15 This concise volume covers nonparametric statistics topics that most are most likely to be seen and used from a practical decision support perspective While many degree programs require a course in parametric statistics these methods are often inadequate for real world decision making in business environments Much of the data collected today by business executives for example customer satisfaction opinions requires nonparametric statistics for valid analysis and this book provides the reader with a set of tools that can be used to validly analyze all data regardless of type Through numerous

examples and exercises this book explains why nonparametric statistics will lead to better decisions and how they are used to reach a decision with a wide array of business applications Online resources include exercise data spreadsheets and solutions

Linear-Quadratic Controls in Risk-Averse Decision Making Khanh D. Pham,2012-10-23 Linear Quadratic Controls in Risk Averse Decision Making cuts across control engineering control feedback and decision optimization and statistics post design performance analysis with a common theme reliability increase seen from the responsive angle of incorporating and engineering multi level performance robustness beyond the long run average performance into control feedback design and decision making and complex dynamic systems from the start This monograph provides a complete description of statistical optimal control also known as cost cumulant control theory In control problems and topics emphasis is primarily placed on major developments attained and explicit connections between mathematical statistics of performance appraisals and decision and control optimization Chapter summaries shed light on the relevance of developed results which makes this monograph suitable for graduate level lectures in applied mathematics and electrical engineering with systems theoretic concentration elective study or a reference for interested readers researchers and graduate students who are interested in theoretical constructs and design principles for stochastic controlled systems

Decision Making with Quantitative Financial Market Data Alain Ruttiens,2021-03-01 Use of quantitative data especially in financial markets may provide rapid results due to the ease of use and availability of fast computational software but this book advises caution and helps to understand and avoid potential pitfalls It deals with often underestimated issues related to the use of financial quantitative data such as non stationarity issues accuracy issues and modeling issues It provides practical remedies or ways to develop new calculation methodologies to avoid pitfalls in using data as well as solutions for risk management issues in financial market The book is intended to help professionals in financial industry to use quantitative data in a safer way

Financial Data Analysis Using Python Dmytro Zherlitsyn,2024-12-26 This book will introduce essential concepts in financial analysis methods models covering time series analysis graphical analysis technical and fundamental analysis asset pricing and portfolio theory investment and trade strategies risk assessment and prediction and financial ML practices The Python programming language and its ecosystem libraries such as Pandas NumPy SciPy statsmodels Matplotlib Seaborn Scikit learn Prophet and other data science tools will demonstrate these rooted financial concepts in practice examples This book will also help you understand the concepts of financial market dynamics estimate the metrics of financial asset profitability predict trends evaluate strategies optimize portfolios and manage financial risks You will also learn data analysis techniques using the Python programming language to understand the basics of data preparation visualization and manipulation in the world of financial data FEATURES Illustrates financial data analysis using Python data science libraries techniques Uses Python visualization tools to justify investment and trading strategies Covers asset pricing portfolio management methods with Python

Structural Health Monitoring by Time Series Analysis and Statistical Distance Measures Alireza

Entezami,2021-02-01 This book conducts effective research on data driven Structural Health Monitoring SHM and accordingly presents many novel feature extraction methods by time series analysis and signal processing to extract reliable damage sensitive features from vibration responses In this regard some limitations of time series modeling are dealt with For decision making innovative distance based novelty detection techniques are presented to detect locate and quantify different damage scenarios The performance of the presented methods is demonstrated via laboratory and full scale structures along with several comparative studies The main target audience of the book includes scholars graduate students working on SHM via statistical pattern recognition in terms of feature extraction and classification for damage diagnosis under environmental and operational variations it would also be beneficial for practicing engineers whose work involves these topics

Introduction to Data Analysis and Graphical Presentation in Biostatistics with R Thomas W.

MacFarland,2013-11-19 Through real world datasets this book shows the reader how to work with material in biostatistics using the open source software R These include tools that are critical to dealing with missing data which is a pressing scientific issue for those engaged in biostatistics Readers will be equipped to run analyses and make graphical presentations based on the sample dataset and their own data The hands on approach will benefit students and ensure the accessibility of this book for readers with a basic understanding of R Topics include an introduction to Biostatistics and R data exploration descriptive statistics and measures of central tendency t Test for independent samples t Test for matched pairs ANOVA correlation and linear regression and advice for future work

Reality and Measurement in Algebraic Quantum Theory
Masanao Ozawa,Jeremy Butterfield,Hans Halvorson,Miklós Rédei,Yuichiro Kitajima,Francesco Buscemi,2018-11-02 This volume contains papers based on presentations at the Nagoya Winter Workshop 2015 Reality and Measurement in Algebraic Quantum Theory NWW 2015 held in Nagoya Japan in March 2015 The foundations of quantum theory have been a source of mysteries puzzles and confusions and have encouraged innovations in mathematical languages to describe analyze and delineate this wonderland Both ontological and epistemological questions about quantum reality and measurement have been placed in the center of the mysteries explored originally by Bohr Heisenberg Einstein and Schrödinger This volume describes how those traditional problems are nowadays explored from the most advanced perspectives It includes new research results in quantum information theory quantum measurement theory information thermodynamics operator algebraic and category theoretical foundations of quantum theory and the interplay between experimental and theoretical investigations on the uncertainty principle This book is suitable for a broad audience of mathematicians theoretical and experimental physicists and philosophers of science

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