1. Record Nr. UNINA9910793769503321 Autore Bacci Silvia Titolo Introduction to statistical decision theory: utility theory and causal analysis / / Silvia Bacci, Bruno Chiandotto Pubbl/distr/stampa Boca Raton, FL:,: CRC Press,, 2020 ©2020 **ISBN** 1-351-62138-6 1-315-11222-1 1-351-62139-4 Descrizione fisica 1 online resource (305 pages) Disciplina 519.542 Soggetti Statistical decision **Decision making** Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Nota di bibliografia Includes bibliographical references and index. Sommario/riassunto 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