

STATISTICAL DECISION THEORY

➤ Introduction:

Every individual big or small, rich or poor, educated or uneducated, manufacturer or dealer, businessman or housewife, etc has to make decision almost everyday. Without decisions not a single day pass.

➤ Meaning:

A set of processor or method which is helpful to decision maker to select wisely the best cause of action from amongst several alternatives is called decision theory.

When we use synthesis of basic fundamental of statistics, economics and psychology in the decision theory for selecting optimum strategy from the various strategies we called is decision theory as the statistical decision theory.

Optimum strategy means that strategy for which the risk or loss is minimum.

- I. Decision making under certainty.
- II. Decision making under risk.
- III. Decision making under uncertainty.
- IV. Decision making under conflict.
- V. Decision making under partial information.

➤ Scope:

The decision theory can be used widely on all the field where we have to take the important decision which is creates. Effects to a variety of a person such as consumers, employees, suppliers,

Probability And Statistical Decision Theory

SJ Ball



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