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Bayesian Statistics and Applied Probability for Games and Decisions

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Message from the Guest Editor

Dear Colleagues,

The quantification of uncertainty as an aid in decision making has been an essential part of various fields and respective modern applications. The objective of this Special Issue is to highlight recent advances in the analysis of games and decisions using Bayesian methods of inference or applied probability, more broadly defined. We anticipate these advances to stem mostly from modern computational aspects of decision making under uncertainty spanning across fields such as engineering, sciences, business, economics, and reliability/risk, among others. The Special Issue is designed to be interdisciplinary in nature and welcomes both novel methodological and application-focused research contributions across a myriad of fields. Some examples of areas of interest include (but are not limited to) sequential decision analysis, Bayesian information theory, state space time series analysis, stochastic volatility, Markov chain Monte Carlo methods, particle-based estimation, reliability and risk, multicriteria decision making, Bayesian networks, optimization, simulation-based decision theory, and multistage decision analysis.



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Special Issue



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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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