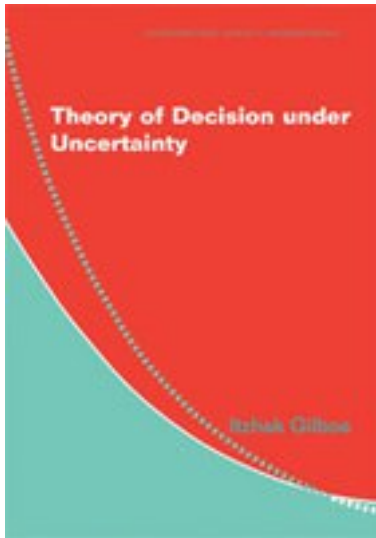


# Theory of Decision Under Uncertainty



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## Review

"This is a fantastic book. It presents an intelligent, rigorous, and thought-provoking treatment of the theory of choice under uncertainty. The combination of philosophical and mathematical approaches is a treat. Graduate students and professional economists alike have much to learn from this book." - Daron Acemoglu, Massachusetts Institute of Technology

"This is a beautifully written book that I recommend to anyone who is interested in understanding the 'what,' 'how,' and 'why' of decision theory. The balance between conceptual issues, formalism, and philosophical underpinnings is unique. It will become a standard reference and text." - Larry Epstein, Boston University

"With his seminal works, Itzhak Gilboa is one of the leading figures in the 'neoclassical'

decision theory that in the past 20 years has considerably expanded the scope of the classical theory pioneered by de Finetti, Ramsey, Savage, and von Neumann. This book provides a superb and much-needed introduction to this exciting research area." - Massimo Marinacci, Collegio Carlo Alberto, Italy

"At the heart of most economic analysis is a description of how individuals make decisions. There have been fundamental advances in our understanding of decision making in recent years, and this book provides an extremely accessible explanation of the current state of the field. Perhaps more importantly, it lays out the conceptual underpinnings of decision theory: why the various assumptions in modeling decision making are made and how they affect economic predictions." - Andrew Postlewaite, University of Pennsylvania

"Expected utility theory underlies most of statistics, economics, and finance. But are utility functions and probabilities all that we need to formulate wise decisions? And where do utility functions and probabilities come from? Written by the distinguished creator of new decision theories Itzhak Gilboa, *Theory of Decision under Uncertainty* is a beautifully written critical account of decision theory that answers these and other important questions. Gilboa's work opens doors for both theorists and applied workers." - Thomas Sargent, New York University

## Product Description

This book describes the classical axiomatic theories of decision under uncertainty, as well as critiques thereof and alternative theories. It focuses on the meaning of probability, discussing some definitions and surveying their scope of applicability. The behavioral definition of subjective probability serves as a way to present the classical theories, culminating in Savage's theorem. The limitations of this result as a definition of probability lead to two directions - first, similar behavioral definitions of more general theories, such as non-additive probabilities and multiple priors, and second, cognitive derivations based on case-based techniques.

作者介绍:

目录:

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## 标签

概率

决策

经济

心理

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数学

教材

心理学

## 评论

主体构成就是标准的vnm和Savage&AA了，kreps的通俗版。说来看豆瓣的tag好多人都分不清decision theory,game theory,behavior econ的区别嘛（

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Behavioral Economics 支持Gilboa老师的书 还记得伊的穿衣style灰常潮啊  
超厉害超可爱的老师~~~

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重看重看重看……

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12/22/2010-12/29/1010 刚开始几章像哲学书……后面比较像textbook一点  
不过作者还是很经常碎碎念。没有太多数学，需要一点基本的证知识，quite  
readable。想了解一下decision theory的可以读读看

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需要一些基础的概率知识。读过之后有一种conecting dots的感觉。写的很不错

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书评

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