Decision Theory

Beslutsteori
6 credits

Programme course

732A66

Valid from: 2022 Autumn semester

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<th>Determined by</th>
<th>Main field of study</th>
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<td>Statistics</td>
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<td>2016-09-30</td>
<td>Second cycle</td>
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<td>2022-06-15</td>
<td>Technology</td>
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<td>Department</td>
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<td>Institutionen för datavetenskap</td>
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DNR LIU 2015-01422; LIU-2022-01244
APPROVED
Course offered for

- Master’s Programme in Statistics and Data Mining
- Master's Programme in Statistics and Machine Learning

Entry requirements

- Bachelor's degree equivalent to a Swedish Kandidatexamen of 180 ECTS credits in one of the following subjects:
  - statistics
  - mathematics
  - applied mathematics
  - computer science
  - engineering
- Completed courses in
  - calculus
  - linear algebra
  - statistics
  - machine learning
  - programming
- English corresponding to the level of English in Swedish upper secondary education (Engelska 6)
- Exemption from Swedish
- At least 30 ECTS credits passed from semester 1 and 2 Master's Programme in Statistics and Machine Learning, including the course Machine Learning 9 ECTS credits, or the equivalent

Intended learning outcomes

After completion the course, the student should on an advanced level be able to:
- use statistical methods for decision making,
- apply the principles for subjective probability interpretation, Bayesian inference, utility theory and sequential analysis in order to make a decision,
- critical assess the presumptions for each step in a decision making process

Course content

The course content comprises:
- The subjective interpretation of probabilities
- Probabilistic reasoning and likelihood theory,
- Bayesian hypothesis evaluation,
- Decision theoretic elements
- Utility and loss functions
- Graphical modelling as a tool for decision making
- Sequential analysis
Teaching and working methods

Assignments encompassing both theoretical and computer-based exercises. One final oral examination. Detailed information about the examination can be found in the course’s study guide.

Examination

Assignments encompassing both theoretical and computer-based exercises. One final oral examination. Detailed information about the examination can be found in the course’s study guide.

If special circumstances prevail, and if it is possible with consideration of the nature of the compulsory component, the examiner may decide to replace the compulsory component with another equivalent component.

If the LiU coordinator for students with disabilities has granted a student the right to an adapted examination for a written examination in an examination hall, the student has the right to it.

If the coordinator has recommended for the student an adapted examination or alternative form of examination, the examiner may grant this if the examiner assesses that it is possible, based on consideration of the course objectives.

An examiner may also decide that an adapted examination or alternative form of examination if the examiner assessed that special circumstances prevail, and the examiner assesses that it is possible while maintaining the objectives of the course.

Students failing an exam covering either the entire course or part of the course twice are entitled to have a new examiner appointed for the reexamination.

Students who have passed an examination may not retake it in order to improve their grades.

Grades

ECTS, EC
Other information

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus.

The course is carried out in such a way that both men’s and women’s experience and knowledge is made visible and developed.

If special circumstances prevail, the vice-chancellor may in a special decision specify the preconditions for temporary deviations from this course syllabus, and delegate the right to take such decisions.