

CHAPTER 3: DECISION ANALYSIS

● Six Steps in Decision Making [PAOPMD]

1. Clearly **define the problem** at hand.
2. List the **possible alternatives**.
3. Identify the **possible outcomes** or states of nature.
4. List the **payoff** (typically profit) of each combination of alternatives and outcomes.
5. Select one of the **mathematical decision** theory models.
6. Apply the model and **make your decision**.

● Types of Decision-Making Environments [CUR]

1. **Decision making under certainty** — will choose the alternative that will maximize their well-being or will result in the best outcome.
2. **Decision making under uncertainty** — decision maker does not know the probabilities of the various outcomes.
3. **Decision making under risk** — decision maker knows the probability of occurrence of each outcome.

● Decision Making Under Uncertainty (Criterion) [OPRLR]

1. **Optimistic (maximax)** — aiming for maximum or the best alternative
2. **Pessimistic (maximin)** — guarantees the payoff will be at least the maximin value (the best of the worst values).
3. **Criterion of realism (Hurwicz)** — weighted average, compromise between an optimistic and a pessimistic decision.
4. **Equally likely (Laplace)** — involves finding the average payoff for each alternative and selecting the alternative with the best or highest average.
5. **Minimax regret** — Opportunity loss refers to the difference between optimal profit or payoff for a given state of nature and the actual payoff received for a particular decision.

● Decision Making Under Risk

- Is a decision situation in which several possible states of nature may occur, and the probabilities of these states of nature are known.

1. **Expected Monetary Value (EMV)** — is the weighted sum of possible payoffs for each alternative.

$$EMV(\text{alternative}) = \sum X_i P(X_i)$$

where

X_i = payoff for the alternative in state of nature i
 $P(X_i)$ = probability of achieving payoff X_i (i.e., probability of state of nature i)
 Σ = summation symbol

If this were expanded, it would become

$$\begin{aligned} EMV(\text{alternative}) &= (\text{payoff in first state of nature}) \times (\text{probability of first state of nature}) \\ &+ (\text{payoff in second state of nature}) \times (\text{probability of second state of nature}) \\ &+ \dots + (\text{payoff in last state of nature}) \times (\text{probability of last state of nature}) \end{aligned}$$

Perfect Information (EVPI) — places an upper bound on what to pay for

2. **Expected Value of**

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J Elliott



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Table of Contents Making Hard Decisions Chapter 1solutions

1. Understanding the eBook Making Hard Decisions Chapter 1solutions
 - The Rise of Digital Reading Making Hard Decisions Chapter 1solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Making Hard Decisions Chapter 1solutions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Making Hard Decisions Chapter 1solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Making Hard Decisions Chapter 1solutions
 - Personalized Recommendations
 - Making Hard Decisions Chapter 1solutions User Reviews and Ratings
 - Making Hard Decisions Chapter 1solutions and Bestseller Lists
5. Accessing Making Hard Decisions Chapter 1solutions Free and Paid eBooks
 - Making Hard Decisions Chapter 1solutions Public Domain eBooks
 - Making Hard Decisions Chapter 1solutions eBook Subscription Services
 - Making Hard Decisions Chapter 1solutions Budget-Friendly Options
6. Navigating Making Hard Decisions Chapter 1solutions eBook Formats

- ePub, PDF, MOBI, and More
- Making Hard Decisions Chapter 1solutions Compatibility with Devices
- Making Hard Decisions Chapter 1solutions Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Making Hard Decisions Chapter 1solutions
 - Highlighting and Note-Taking Making Hard Decisions Chapter 1solutions
 - Interactive Elements Making Hard Decisions Chapter 1solutions
- 8. Staying Engaged with Making Hard Decisions Chapter 1solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Making Hard Decisions Chapter 1solutions
- 9. Balancing eBooks and Physical Books Making Hard Decisions Chapter 1solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Making Hard Decisions Chapter 1solutions
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Making Hard Decisions Chapter 1solutions
 - Setting Reading Goals Making Hard Decisions Chapter 1solutions
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Making Hard Decisions Chapter 1solutions
 - Fact-Checking eBook Content of Making Hard Decisions Chapter 1solutions
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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