

# Index

- absolute loss, 88
- absolute score, 125
- Alias's paradox, 74
- aliasing, 306
- alibi creation, 320
- ambience, 188
- AMP models, 242
- analyst, 5
- ancestor, 208
- ancestral graph, 208
- ancestral set, 208
- anchoring, 114
- Arrow's paradox, 68
- assessment of prior information, 112
- asymptotic unidentifiability, 305
- attributes, 217
- auditor, 5, 13
- availability, 114
- average cause, 268
- axiom of comparability, 105
- axiom of probabilistic determinism, 65
- axiom of strong substitution, 74
- axiom of weak Archimedean, 69
- axiom of weak substitution, 71
  
- backdoor criterion, 273
- Backdoor theorem, 272
- backwards induction, 50
- balls in a bag, 103
- Bayes decision under linear utility, 11
- Bayes decision, 78
- Bayes rule in court, 20
- Bayes rule, 15
- Bayesian inference, 3
- Bayesian network, 203, 206
- beta - binomial prior to posterior analysis, 141
- beta density, 140
- betting wheel, 103
- bifurcating decision making, 93
- bimodal, 149
  
- bounded utility functions, 97
- Brier score, 124
  
- calibration, 118
- called off bet, 107
- Cauchy density, 95
- causal Bayesian network, 265
- causal directionality, 213
- causality, 14, 261
- chain event graph, 241
- chain factorisation, 288
- chain graphs, 242
- characterisations of classes of utility function, 84
- child, 29, 208
- clique, 227
- coherent probability, 106
- common cause, 214, 222
- compatible order, 249
- compliance, 264
- computable sequences, 121
- computer generated English, 195
- conditional independence, 16, 199
- conditional utility function, 176, 189
- Condorcet's paradox, 68
- confidentiality, 188
- conflict between data and prior, 149
- conflicting decisions, 91
- conjugate family, 140
- consequences, 44
- consistent estimator, 309
- context specific Bayesian network, 240
- contingencies, 194
- controlled causality, 262
- convex loss functions, 96
- core of an influence diagram, 255
- counterfactual inferences, 263, 160
- credence decomposition, 43, 159, 282, 283, 286, 313
- criterion weight, 172, 176, 189
- current judgement optimal, 47

- De Finetti theorems, 133
- decision analysis, 3, 4, 9
- decision conferences, 187
- decision problem representation, 248
- decision rule, 46
- decision space, 10
- decision subtree, 49
- decision table, 10
- decision tree, 182
- decomposable, 208, 230
- density factorisation, 282
- density with tight tails, 312
- directed acyclic graph, 206
- directed graph, 29
- directed tree, 29
- Dirichlet density, 143
- Dirichlet-multinomial prior to posterior analysis, 145
- distributions closed under sampling, 139
- domain expert, 188
- dominating decision rule, 56
- double counting, 160
- elicit a beta prior, 141
- eliciting a Bayesian network, 217
- eliciting a utility function, 178, 187
- eliciting mass functions, 225
- empirical score, 125
- empirically well calibrated, 120
- episodic tree, 35
- equivalent sample size, 142
- estimating probabilities in a Bayesian network, 298
- estimating probabilities on trees, 292
- event tree, 31
- exchange rate method, 181
- exchangeability, 133
- exchangeable sequence, 309
- expected monetary value, 11
- expected utility maximisation for continuous variables, 86
- expected value of perfect information, 84
- experiments, 282
- expert, 5, 13
- explicit features, 219
- extensive form analysis, 50
- extensive form influence diagrams, 259
- extensive form tree, 47
- facilitator, 188
- factorisations, 205
- features, 217
- finite additivity, 111, 204
- floret, 29
- functioning posterior, 307
- functioning prior, 307
- gamma density, 146
- genuine posterior, 307
- genuine prior, 307
- global independence, 299
- hidden cause, 264
- hidden variable, 270
- hierarchical models, 133, 283
- Hilbert space, 204
- historic influence diagram, 250
- historic tree, 29, 77, 262
- hyper-Dirichlet family, 304
- identifying a total cause, 270, 272
- idle Bayesian network, 265
- idle probability tree, 33
- implicit features, 219
- indifference curves, 170
- influence diagram, 248, 250
- irrelevance, 199, 201
- isomorphic trees, 36
- Jensen's inequality, 82
- junction tree, 229, 233
- Law of Total Probability, 15, 138
- leaf, 29
- Level 1 features, 217
- Level 2 features, 217
- linear model, 150
- local independence, 299
- local log density ratio distance, 310
- log – likelihood ratio, 18
- log odds ratio, 17
- logarithmic pool, 319
- logarithmic score, 124
- logistic regression, 152
- loss function, 10
- majority voting, 68
- manifest variable, 270
- marginal likelihood, 137
- maximum a posteriori* (MAP) models, 156
- midpoint method, 82
- minimum length credibility interval, 88
- mixed graph, 208
- mixtures of densities, 154
- model selection, 156
- moralised graph, 208
- multilevel models, 133
- multilinear, 173
- multiregression dynamic model, 277

- multivariate normal-inverse gamma regression
  - prior, 149
- mutually utility independent attributes, 177
- naïve Bayes model, 15, 16, 200
- negative binomial mass function, 147
- network of simulators, 266
- non- linear utility function, 89
- non-ancestral sampling, 295
- non-conjugate inference, 151
- non-linear utility function, 73
- non-separable missingness, 305
- normal form tree, 54
- normal- inverse gamma density, 147
- normal/Gaussian density, 149
- normal/Gaussian univariate density, 147
- no-stake condition, 109
- observational studies, 282
- observed system, 265
- pair preferentially utility equivalent
  - attributes, 177
- parallel situations, 31, 32, 239
- parameter independence, 304
- parent set, 206
- parent, 29, 208
- Pareto density, 146
- parsimony, 255, 256
- pattern, 212, 303
- pay-off, 11
- peer pressure, 264
- perfect composition of irrelevance, 202
- phylogenetic trees, 306
- placebo effect, 264
- plausible results, 138
- Poisson ancestral sample, 293, 302, 296
- posterior density concentration, 308
- posterior inferences, 132
- posterior log odds, 18
- posterior mass function, 10
- posterior probabilities, 15
- posterior probability density, 137
- power law density, 146
- power steady model, 278
- precision matrix, 150
- predictive inferences, 132
- predictive mass function, 143
- preferential equivalent, 170
- preferential independence, 171
- prejunction tree, 233
- prequential analysis, 122
- prior log odds, 18
- prior probability density, 136
  - prior to posterior analyses, 136, 132
- probability mass function, 10
- probability propagation, 229
- probability tree, 31
- problem structuring, 162
- proper scores, 123
- proper scoring rule, 123
- prosecutor fallacy, 22, 114
- provisional analysis, 25
- quadratic loss, 87
- qualitative beliefs, 248, 201, 210, 253, 258
- qualitative preferences, 175
- real time support, 193
- recorder, 188
- reduced graph of an influence diagram, 250
- reference priors, 159
- referenced utility function, 70
- regression model, 150
- relevance, 199, 200
- remainder set, 206
- representativeness, 114
- requisite, 119, 209, 222, 256
- reversing conditioning, 14
- robustness to prior mis-specification, 306, 311
- rollback decision tree, 46, 47
- root to leaf path, 28, 298
- root vertex, 29
- running intersection property, 232
- sampling density, 136
- sampling probability mass function, 136
- sampling schemes, 282
- sampling subtree, 36
- scientific judgements 14
- scoring rule 123
- semi-graphoid, 200, 203
- sensitivity analysis, 116, 189, 216, 307
- separable likelihood, 286, 286
- separate, 209
- separators, 232
- Sets of irrelevances, 203
- simple preferential independence, 171
- singly utility independent, 173
- situation, 29
- skeleton, 208
- St Petersburg paradox, 62
- stable decisions, 96
- stage of a tree, 295
- staged tree, 239, 296, 299
- states of nature, 10
- step payoff, 88
- storage on Bayesian networks, 224
- storing cliques, 227

storing conditional probabilities, 224  
strictly dominating decision rule, 56  
student t density, 148, 149  
subjective probabilities, 103  
support theory, 114  
surprise, 138  
symmetry of irrelevance, 202  
  
targets, 66  
temporal coherence, 58  
the strong likelihood principle, 137  
time series, 276  
total cause, 268  
total order, 67, 67  
trace-back graph, 218

triangulation, 229, 230  
two time slice dynamic model, 277  
  
undirected Markov graphical models, 242  
uniform decision problem, 249  
utility independence, 170, 173, 174  
utility trees, 184  
utility, 64  
  
valid DAG, 206  
valid influence diagram, 250  
value independent attributes, 180, 181  
value tree, 185  
variation distance, 307  
variational dependence, 172