

Case-Based Predictions: An Axiomatic Approach to Prediction, Classification and Statistical Learning (World Scientific Series in Economic Theory)

Itzhak Gilboa, David Schmeidler

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The book presents an axiomatic approach to the problems of prediction, classification, and statistical learning. Using methodologies from axiomatic decision theory, and, in particular, the authors' case-based decision theory, the present studies attempt to ask what inductive conclusions can be derived from existing databases. It is shown that simple consistency rules lead to similarity-weighted aggregation, akin to kernelbased methods. It is suggested that the similarity function be estimated from the data. The incorporation of rule-based reasoning is discussed.

Readership: Graduate, research students and professionals in the field of economic theory and decision theory.



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