Table of Contents

Table of Contents **v**

Abstract **viii**

Acknowledgements **x**

Introduction **1**

1 Preliminary **6**
1.1 An Example of Application of Bayesian Method of Testing Many Hypotheses for Solving Real Human Problems 6
1.1.1 Formalization of the problem of sustainable development of production 7

2 Statement and General Solution of the Bayesian Problem of Testing Many Hypotheses **16**
2.1 Statement of the Problem 16
2.2 General solution 18
2.2.1 General loss function 18
2.2.2 Step loss function 19
2.3 Hypotheses Testing Concerning the Vector of Mathematical Expectation of Multivariate Normal Distribution 20
2.3.1 Step loss function 21
2.3.2 General loss function 22
2.3.3 The Number of hypotheses equal to two 25
2.4 Hypotheses Testing Concerning all Parameters of Multidimensional Normal Distribution 26

2.4.1 The Arbitrary number of hypotheses 26
2.4.2 Number of hypotheses equal to two 28

3 Computation of the Risk Function 31
3.1 Computation of the Multivariate Normal Integral over the Region of Complex Configuration 31
3.2 On the Existence and Continuity of Probability Distribution Law of Random Variable (3.7) 47
3.3 Quasi-Optimal Bayesian Procedures of Many Hypotheses Testing . . 50
3.3.1 Bayesian task of hypotheses testing 52
3.3.2 Approximate Computation of Risk Function (2.8) 53
3.3.3 On the Ratios Between Average Risks of Considered Problems 55
3.3.4 Normal Distribution of Observation Results 58

4 Sequential Analysis Approach for Testing Many Hypotheses 60
4.1 Introduction 60
4.2 Conditional Bayesian problem of testing many hypotheses 62
4.3 The method of sequential analysis of Bayesian type 64
4.4 Consistency and uniqueness of sequential analysis method of Bayesian type 66

5 Experimental research 70
5.1 Problems of Sensitivity Analysis 70
5.1.1 Loss Function Choice Problems 71
5.1.2 Sensitivity Analysis 75
5.2 Experimental Research of the developed Bayesian Methods 79
5.3 Experimental Research of Quasi-optimal Bayesian Rule 84
5.4 Experimental Research of Sequential Analysis Method 91

Conclusion 94

Bibliography 96

Appendix A. On the Existence of Closed Form for Probability Distribution Law of Weighted Sum of Exponents of Correlated Quadratic Forms. 108

Appendix B. Experimental Confirmation Some Theoretical Results 114