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Combining strategies efficiently: high-quality decisions from conflicting advice

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Origin of the Material

This dissertation is based on the following papers:

- Chapter 3 is a significant expansion of technical report
W. M. Koolen and S. de Rooij. Combining expert advice efficiently. *Computing Research Repository (CoRR)*, abs/o802.2015, Feb. 2008.
which is itself an expanded version of the conference article
W. M. Koolen and S. de Rooij. Combining expert advice efficiently. In R. Servedio and T. Zang, editors, *Proceedings of the 21st Annual Conference on Learning Theory (COLT 2008)*, pages 275–286, June 2008.
- Chapter 4 is based on the technical reports
W. M. Koolen and T. van Erven. Freezing and sleeping: Tracking experts that learn by evolving past posteriors. *Computing Research Repository (CoRR)*, abs/1008.4654, Feb. 2009.
and
W. M. Koolen and T. van Erven. Switching between hidden Markov models using Fixed Share. *Computing Research Repository (CoRR)*, abs/1008.4532, Feb. 2010.
- Chapter 5 was published as
W. M. Koolen and S. de Rooij. Switching investments. In M. Hutter, F. Stephan, V. Vovk, and T. Zeugman, editors, *Proceedings of the 21st International Conference on Algorithmic Learning Theory (ALT 2010)*, LNAI 6331, pages 239–254. Springer, Heidelberg, Oct. 2010.
- Chapter 6 appeared as
W. M. Koolen, M. K. Warmuth, and J. Kivinen. Hedging structured concepts. In *Proceedings of the 23rd Annual Conference on Learning Theory (COLT 2010)*, pages 93–105, June 2010.