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Before we delve into the details of the statistical theory of estimation and hypothesis testing, ... 1.1. INTRODUCTION TO STATISTICAL INFERENCE 7

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Statistical Learning Theory 177 It turns out that there are many ways to do so, but no best one. For example in Physics, people tend to prefer models which have a small number of constants and that correspond to simple mathematical formulas. Often, the length of de-scription of a model in a coding language can be an indication of its complexity.

Introduction to Statistical Learning Theory

Introduction Randomness Probability Probability axioms and rules Probability distributions STAT 151 Introduction to Statistical Theory August 29, 2017

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regardless of the statistical inference problem at hand, the rst step of a statistical analysis is to produce some summary of the information in the data about the unknown parameter.2 Such summaries are called statistics, and Section 1.4 gives an introduction.

Lecture Notes on Statistical Theory1

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