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1 Introduction The main goal of statistical learning theory is to provide a framework for study-ing the problem of inference, that is of gaining knowledge, making predictions, making decisions or constructing models from a set of data. This is studied in a statistical framework, that is there are assumptions of statistical nature about

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1.1. INTRODUCTION TO STATISTICAL INFERENCE 9 Given a random sample, $X_1; X_2; \dots; X_n$, from the distribution of a random variable, X , the sample mean, \bar{X}_n , is de ned by $\bar{X}_n = \frac{X_1 + X_2 + \dots + X_n}{n}$: \bar{X}_n is an example of a statistic. De nition 1.1.3 (Statistic). (See also [HCM04, De nition 5.1.2, p 235]) A statistic is a function of a random sample.

Statistical Theory - Pomona College

regardless of the statistical inference problem at hand, the first 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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CHAPTER 10 Introduction to Statistical Theory 10.1. Introduction This chapter contains an introduction to statistical theory and gives examples from different fields showing the scope of this theory. Several terms and definitions are also introduced. In §10.2 we treat statistical investigations from a general point of view, in

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