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Introduction to Statistical Learning Theory

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Statistics and Sampling Distributions 1.1 Introduction Statistics is closely related to probability theory, but the two elds have entirely di erent goals. Recall, from Stat 401, that a typical probability problem starts with some assumptions about the distribution of a random variable (e.g., that it's binomial), and the objective is

Lecture Notes on Statistical Theory1

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Statistical Theory - Pomona College

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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Introduction 1.1 Introduction to statistical inference The main topic of this course is statistical inference. Loosely speaking, statisti-cal inference is the process of going from information gained from a sample to inferences about a population from which the sample is taken. There are two

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