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This tutorial introduces the techniques that are used to obtain such results. 1 Introduction. The main goal of statistical learning theory is to provide a framework for studying the problem of inference, that is of gaining knowledge, making predictions, making decisions or constructing models from a set of data.

Introduction to Statistical Learning Theory

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Chapter 1. Introduction. 1.1 Introduction to statistical inference. The main topic of this course is statistical inference. Loosely speaking, statistical inference is the process of going from information gained from a sample to inferences about a population from which the sample is taken.

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The course roughly follows the text by Hogg, McKean, and Craig, Introduction to Mathematical Statistics, 7th edition, 2012, henceforth referred to as HMC. The author makes no guarantees that these notes are free of typos or other, more serious errors.

Lecture Notes on Statistical Theory1

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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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