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### **Introduction to Statistical Theory Part-I by Sher Muhammad**

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**

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 defined by  $\bar{X}_n = \frac{X_1 + X_2 + \dots + X_n}{n}$ .  $\bar{X}_n$  is an example of a statistic. Definition 1.1.3 (Statistic). (See also [HCM04, Definition 5.1.2, p 235]) A statistic is a function of a random sample.

### **Statistical Theory - Pomona College**

Preliminaries Randomness and Probability Probability axioms and rules STAT 151 Introduction to Statistical Theory August 21, 2018 STAT 151 Class 1 Slide 1

### **STAT 151 Introduction to Statistical Theory - mysmu.edu**

Statistical learning theory wikipedia, introduction the goals of learning are understanding and prediction learning falls into many categories, including supervised learning, unsupervised learning, online learning, and reinforcement

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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**

**Springer Texts in Statistics - University of Southern**

172 10. Introduction to Statistical Theory With  $P_0 = 1/10$  and  $n = 3$ , a value of  $x = 3$  is rather improbable. Hence a large value of  $x$  indicates that the hypothesis is false. The procedure just described is called a test of significance. We shall discuss such tests in more detail later.

**CHAPTER 10 Introduction to Statistical Theory - Springer**

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