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statistical framework, that is there are assumptions of statistical nature about the underlying phenomena (in the way the data is generated). As a motivation for the need of such a theory, let us just quote V. Vapnik: (Vapnik, [1]) Nothing is more practical than a good theory.

## Introduction to Statistical Learning Theory

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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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## introduction to statistical theory by sher muhammad

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

Gareth James â€œDaniela Witten â€œTrevor Hastie Robert Tibshirani An Introduction to Statistical Learning with Applications in R 123

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