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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

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Introduction 1.1

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inference The main topic of

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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. There are
two

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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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