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Introduction to
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inference The
main topic of
this course is
statistical
inference.

Loosely
speaking,
statistical
inference is the
process of going

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from information
gained from a
sample to
inferences about
a population
from which the
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calculus with no
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1 Introduction
The main goal of
statistical
learning theory
is to provide a
framework for
study-ing the
problem of

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inference, that
is of gaining

knowledge,

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predictions,
making decisions

or constructing

models from a

set of data.

This is studied
in a statistical

framework, that

is there are

assumptions of

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1.1 Introduction
Statistics is
closely related
to probability

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theory, but the
two elds have

entirely di
ifferent goals.

Recall, from
Stat 401, that a
typical

probability
problem starts
with some
assumptions
about the
distribution of
a random

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variable (e.g.,
that it's
binomial), and
the objective is

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