

**All of
Statistics**
A Concise Course
in Statistical
Inference

Larry Wasserman

 Springer

**All Of Statistics A Concise Course In Statistical
Inference Larry Wasserman**

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All of Statistics Larry Wasserman, 2004-09-17 This book is for people who want to learn probability and statistics quickly. It brings together many of the main ideas in modern statistics in one place. The book is suitable for students and researchers in statistics, computer science, data mining, and machine learning. This book covers a much wider range of topics than a typical introductory text on mathematical statistics. It includes modern topics like nonparametric curve estimation, bootstrapping, and classification topics that are usually relegated to follow-up courses. The reader is assumed to know calculus and a little linear algebra. No previous knowledge of probability and statistics is required. The text can be used at the advanced undergraduate and graduate level. Larry Wasserman is Professor of Statistics at Carnegie Mellon University. He is also a member of the Center for Automated Learning and Discovery in the School of Computer Science. His research areas include nonparametric inference, asymptotic theory, causality, and applications to astrophysics, bioinformatics, and genetics. He is the 1999 winner of the Committee of Presidents of Statistical Societies Presidents Award and the 2002 winner of the Centre de recherches mathématiques de Montréal Statistical Society of Canada Prize in Statistics. He is Associate Editor of *The Journal of the American Statistical Association* and *The Annals of Statistics*. He is a fellow of the American Statistical Association and of the Institute of Mathematical Statistics.

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Introduction to Rare Event Simulation James Bucklew, 2013-03-09 This book is an attempt to present a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations This framework allows us to view a vast assortment of simulation problems from a single unified perspective It gives a great deal of insight into the fundamental nature of rare event simulation Unfortunately this area has a reputation among simulation practitioners of requiring a great deal of technical and probabilistic expertise In this text I have tried to keep the mathematical preliminaries to a minimum the only prerequisite is a single large deviation theorem dealing with sequences of R_d valued random variables This theorem and a proof are given in the text Large deviation theory is a burgeoning area of probability theory and many of the results in it can be applied to simulation problems Rather than try to be as complete as possible in the exposition of all possible aspects of the available theory I have tried to concentrate on demonstrating the methodology and the principal ideas in a fairly simple setting

Madison Wisconsin 2003 James Antonio Bucklew Contents 1 Random Number Generation 1 1 1 Uniform Generators 1 1 2 Nonuniform Generation 8 1 2 1 The Inversion Method 8 1 2 2 The Acceptance Rejection Method 10 1 3 Discrete Distributions 13 1 3 1 Inversion by Truncation of a Continuous Analog 14 1 3 2 Acceptance Rejection 15

Machine Learning Steven W. Knox, 2016-03-16 New edition of a PROSE award finalist title on core concepts for machine learning updated with the latest developments in the field now with Python and R source code side by side Machine Learning is a comprehensive text on the core concepts approaches and applications of machine learning It presents fundamental ideas terminology and techniques for solving applied problems in classification regression clustering density estimation and dimension reduction New content for this edition includes chapter expansions which provide further computational and algorithmic insights to improve reader understanding This edition also revises several chapters to account for developments since the prior edition In this book the design principles behind the techniques are emphasized including the bias variance trade off and its influence on the design of ensemble methods enabling readers to solve applied problems more efficiently and effectively This book also includes methods for optimization risk estimation model selection and dealing with biased data samples and software limitations essential elements of most applied projects Written by an expert in the field this important resource Illustrates many classification methods with a single running example highlighting similarities and differences between methods Presents side by side Python and R source code which shows how to apply and interpret many of the techniques covered Includes many thoughtful exercises as an integral part of the text with an appendix of selected solutions Contains useful information for

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