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Statistical Modeling

Monday 28 March 2022 16:45 (1 hour)

In this lecture I will give an overview of various aspects of statistical modeling. I'll start by reviewing parametric models. Then I will discuss methods for dealing with model misspecification. Next I will discuss nonparametric methods and then move on to universal inference which is a new method for handling irregular models. I'll finish with a few quick remarks on semiparametric inference.

Presenter: WASSERMAN, Larry (CMU)

Session Classification: Modeling of data 1