

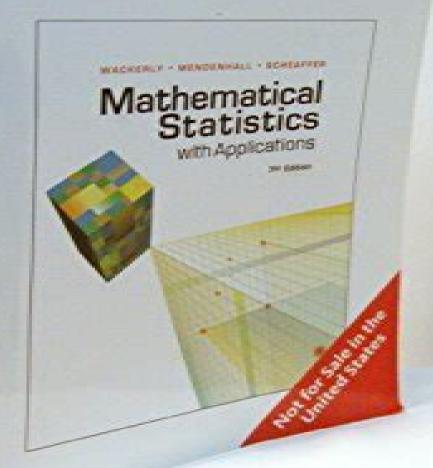


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data The next six chapters develop the probability material that facilitates the transition from simply describing data to drawing formal conclusions based on inferential methodology Point estimation the use of statistical intervals and hypothesis testing are the topics of the first three inferential chapters The remainder of the book explores the use of these methods in a variety of more complex settings This edition includes many new examples and exercises as well as an introduction to the simulation of events and probability distributions There are more than 1300 exercises in the book ranging from very straightforward to reasonably challenging Many sections have been rewritten with the goal of streamlining and providing a more accessible exposition Output from the most common statistical software packages is included wherever appropriate a feature absent from virtually all other mathematical statistics textbooks The authors hope that their enthusiasm for the theory and applicability of statistics to real world problems will encourage students to pursue more training in the discipline

Validity, Reliability, and Significance Stefan Riezler, Michael Hagmann, 2024-06-09 This book introduces empirical methods for machine learning with a special focus on applications in natural language processing NLP and data science The authors present problems of validity reliability and significance and provide common solutions based on statistical methodology to solve them The book focuses on model based empirical methods where data annotations and model predictions are treated as training data for interpretable probabilistic models from the well understood families of generalized additive models GAMs and linear mixed effects models LMEMs Based on the interpretable parameters of the trained GAMs or LMEMs the book presents model based statistical tests such as a validity test that allows for the detection of circular features that circumvent learning Furthermore the book discusses a reliability coefficient using variance decomposition based on random effect parameters of LMEMs Lastly a significance test based on the likelihood ratios of nested LMEMs trained on the performance scores of two machine learning models is shown to naturally allow the inclusion of variations in meta parameter settings into hypothesis testing and further facilitates a refined system comparison conditional on properties of input data The book is self contained with an appendix on the mathematical background of generalized additive models and linear mixed effects models as well as an accompanying webpage with the related R and Python code to replicate the presented experiments The second edition also features a new hands on chapter that illustrates how to use the included tools in practical applications A Little Book on Probability and Finance Cho, Seung Mo,2017-02-27 Modern finance theory is vast and deep with various academic bases such as microeconomics econometrics probability theory stochastic calculus psychology sociology political economy etc depending on the specific research theme Among those bases this book is adopting probability theory and stochastic calculus to present some of the main contents of finance in a very concise manner As a matter of fact the objective of this book is to show as concisely as possible how probability and stochastic calculus is closely related to modern mathematical finance So the organization of the book is to present theories of probability first and then their related financial theories later within each of the chapters in the theorem

proof style From my past experience students with a quantitative background prefer mathematical symbols to normal English sentences especially in case they are not native speakers of English So I have tried to minimize the use of English sentences. This book is intended for upper level undergraduate courses and introductory graduate courses in mathematical finance for a single semester. This book can also be used for self studying students with proper prerequisite knowledge. The only prerequisite for this book is one year courses of calculus.

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