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also referred to as a statistical model). A probability model links the data to the general context; it explains the observed data and guides us in our assessment of the unobserved. A probability model also tells us the appropriate statistical methods for analysing the data.

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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.

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Demystifying Statistical Tests and Statistical Inference

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