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Stochastic complexity in statistical inquiry. (English) Zbl 0800.68508

Series in Computer Science. 15. Singapore etc.: World Scientific. iii, 177 p. (1989).

MSC:

68Q30 Algorithmic information theory (Kolmogorov complexity, etc.)

62-02 Research exposition (monographs, survey articles) pertaining to statistics

62B10 Statistical aspects of information-theoretic topics

Cited in **118** Documents

Keywords:

stochastic complexity; algorithmic theory of information; entropy; minimum description length; coding system; nonparametric density estimation; model validation; parameter estimates; hypothesis testing; linear regression; predictive least squares principles; time series; autoregressive moving average; ARMAX; autoregressive moving average with inputs; ARMA processes; classification