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th at statistics is, largely, most successful in large-sample situations, and partly because it is often easier to construct large-sample, nonparametric methods. The reader should be aware that large-sample methods can, of course, go awry when used without appropriate caution.

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Larry Wasserman UPMC Professor of Statistics and Data Science in the Department of Statistics and Data Science and in the Machine Learning Department Carnegie Mellon University, Pittsburgh, PA 15213, USA Office: Baker Hall 132 G Email: larry@stat.cmu.edu Phone: (412) 268-8727; Fax: (412) 268-7828

Larry Wasserman's Home Page - CMU Statistics

These solutions have been written during the course, based on A. Tsybakov's 'Introduction to Nonparametric Estimation'. I taught at the Department of Statistics of the Hebrew University during the spring semester of 2012. All the errors and mistypes are exclusively mine and I will

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