This table of contents is necessarily incomplete and only serves as an illustration for TBSP.

The Book of Statistical Proofs

I. General Theorems

1. Probability theory
    1.1. Central limit theorems
        1.1.1. Classical central limit theorem
        1.1.2. Generalized central limit theorem
    1.2. Bayesian inference
        1.2.1. Bayes' theorem
        1.2.2. Bayes' rule
    1.3. Probability distributions
        1.3.1. Equivalence of moment-generating function and probability density function
        1.3.2. Equivalence of characteristic function and cumulative distribution function
2. Estimation theory
    2.1. Point estimates
        2.1.1. Arithmetic mean minimizes quadratic loss function
        2.1.2. Partition of mean squared error into bias and variance
    2.2. Interval estimates
        2.2.1. Equivalence of confidence interval and statistical test
        2.2.2. Construction of confidence intervals using Wilks's theorem
3. Information theory
    3.1. Shannon entropy
        3.1.1. Relationship between mutual information and entropy
        3.1.2. Relationship between continuous mutual information and differential entropy

II. Probability Distributions

1. Univariate discrete distributions
    1.1. Binomial distribution
    1.2. Poisson distribution
2. Multivariate discrete distributions
    2.1. Multinomial distribution
    2.2. Multinomial-Dirichlet distribution

This table of contents is necessarily incomplete and only serves as an illustration for TBSP.

3. Univariate Continuous distributions
   3.1. Uniform distribution
      3.1.1. Properties
      3.1.2. Estimation of maximum
   3.2. Normal distribution
      3.2.1. Properties
      3.2.2. Maximum entropy distribution
4. Multivariate continuous distributions
   4.1. Multivariate normal distribution
      4.1.1. Properties
      4.1.2. Linear transformation
      4.1.3. Marginal distributions
   4.2. Normal-gamma distribution
      4.2.1. Properties
      4.2.2. Marginal distributions
      4.2.3. Kullback-Leibler divergence
   4.3. Dirichlet distribution
      4.3.1. Properties
      4.3.2. Sampling from gamma distributions
      4.3.3. Exceedance probabilities
5. Matrix-variate continuous distributions
   5.1. Matrix-normal distribution
      5.1.1. Properties
      5.1.2. Equivalence to multivariate normal distribution
      5.1.3. Maximum likelihood estimation
      5.1.4. Linear transformation
   5.2. Wishart distribution
      5.2.1. Properties
      5.2.2. Relationship to multivariate normal distribution
      5.2.3. Maximum likelihood estimation
      5.2.4. Linear transformation

This table of contents is necessarily incomplete and only serves as an illustration for TBSP.

III. Statistical Models

1. Normal data
    1.1. Simple linear regression
        1.1.1. Least squares parameter estimates
        1.1.2. Maximum likelihood parameter estimates
    1.2. Multiple linear regression
        1.2.1. Ordinary least squares (linear algebra)
        1.2.2. Ordinary least squares (differential calculus)
        1.2.3. Total, explained and residual sum of squares
        1.2.4. Estimation, projection and residual-forming matrix
        1.2.5. Weighted least squares (probability theory)
        1.2.6. Weighted least squares (differential calculus)
        1.2.7. Maximum likelihood estimation
    1.3. Classical significance tests
        1.3.1. One-sample t-test
        1.3.2. Two-sample t-test
        1.3.3. Paired t-test
        1.3.4. Test for association
        1.3.5. Contrast-based t-test
        1.3.6. Omnibus F-test
        1.3.7. Contrast-based F-test
    1.4. Bayesian linear regression
        1.4.1. Conjugate prior distribution
        1.4.2. Posterior distribution
        1.4.3. Log model evidence
    1.5. General linear model
        1.5.1. Weighted least squares
        1.5.2. Maximum likelihood estimation
        1.5.3. Restricted maximum likelihood estimation
    1.6. Forward and backward GLM
        1.6.1. Existence of a backward model, given forward model
        1.6.2. Unbiasedness of weighted least squares estimates

This table of contents is necessarily incomplete and only serves as an illustration for TBSP.

1.6.3. Equivalence of log-likelihood ratios

1.7. Bayesian multivariate linear regression

1.7.1. Conjugate prior distribution

1.7.2. Posterior distribution

1.7.3. Log model evidence

2. Poisson data

2.1. Poisson distribution without exposure values

2.1.1. Maximum likelihood estimation

2.2. Poisson distribution with exposure values

2.2.1. Conjugate prior distribution

2.2.2. Posterior distribution

2.2.3. Log model evidence

3. Probability data

3.1. Estimating a Beta distribution

3.1.1. Methods of moments

3.1.2. Maximum likelihood estimation

3.1.3. Estimation using Fisher information matrix

3.2. Group-level Bayesian model selection

3.2.1. Fixed-effects estimation

3.2.2. Random-effects estimation (variational Bayes)

3.2.3. Random-effects estimation (Gibbs sampling)

4. Categorical data

4.1. Contingency tables

4.1.1. Chi-squared test for independence

4.1.2. Fisher's exact test

4.2. Binomial-Beta model

4.2.1. Posterior distribution

4.2.2. Log model evidence

4.3. Multinomial-Dirichlet model

4.3.1. Posterior distribution

4.3.2. Log model evidence

This table of contents is necessarily incomplete and only serves as an illustration for TBSP.

IV. Model Selection

1. Goodness-of-fit measures
   1.1. Residual variance
      1.1.1. Maximum likelihood estimator is biased
      1.1.2. Adjustment for effective number of parameters
   1.2. R-squared
      1.2.1. Derivation of R^2 and adjusted R^2
      1.2.2. Relationship to maximum log-likelihood
   1.3. F-statistic
      1.3.1. Relationship between R^2 and the F-statistic
   1.4. Signal-to-noise ratio
      1.4.1. Relationship between R^2 and signal-to-noise ratio
   1.5. Correlation coefficient
      1.5.1. Fisher z-transformation for Pearson correlation coefficients
2. Classical information criteria
   2.1. Akaike's information criterion
      2.1.1. Derivation
   2.2. Bayesian information criterion
      2.2.1. Derivation
   2.3. Deviance information criterion
      2.3.1. Derivation
3. Bayesian model selection
   3.1. Log model evidence
      3.1.1. Derivation of the log model evidence
      3.1.2. Partition into accuracy and complexity
      3.1.3. Cross-validated log model evidence
   3.2. LME-derived quantities
      3.2.1. Log family evidence
      3.2.2. Log Bayes factor
      3.2.3. Posterior model probabilities
      3.2.4. Bayesian model averaging