

Probability and Statistics

Probability	Statistics
Events (probability space)	Sample space (population)
Trial	Sample
Numerical characteristics of random variable	Numerical characteristics of samples (statistics)
Asymptotic theory (PAC)	Statistical inference

Statistical inference in terms of tasks:

- parameter estimation
 - point estimator
 - interval estimator
- hypothesis testing

Statistical inference in terms of perspective:

- frequentist view
- Bayesian view