

The ‘finite-sampling bias’ is not a bias

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It is shown that the so-called ‘finite-sampling bias’ is not a bias at all: it’s the mutual information that should be expected in a much larger sample, given the observation of the smaller sample, if we are completely uncertain about the conditional response frequencies. On the other hand, if we have reasons to expect the conditional response frequencies to be similar, the expected mutual information forecast from the small sample becomes negligible.

Note: Dear Reader & Peer, this manuscript is being peer-reviewed by you. Thank you.

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