Contents

Dedication v
Preface ix

1 Introduction 1

Part I Foundations 7

2 Data 9
3 Multivariate Data 31
4 Set Theory and Combinatorics 51
5 Probability 71
6 Bayes’ Theorem 107
7 Stochastic Variables on \( \mathbb{R} \) 137
8 Stochastic Variables II 171
9 Discrete Distributions 197
10 Continuous Distributions 225

Part II Inference 267

11 Introduction 269
Contents

12 Bayes’ Theorem for Distributions  279
13 Bayes’ Theorem with Hyperparameters  299
14 Bayesian Hypothesis Testing  329
15 Estimates  351
16 Frequentist Inference  371
17 Linear Regression  389
A Appendix  405
B Solutions to Exercises  423
C Tables  489
Index  497