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Statistical inference - Wikipedia

However, there has been a lack of systematic and rigorous development of post dimension reduction inference, which has seriously hindered its applications. The current common practice is to treat the estimated sufficient predictors as the true predictors and use them as the starting point of the downstream statistical inference.

Kim , Li , Yu , Li : On post dimension reduction ...

research in and enrichment of statistical methodology. This was the motivation for writing Linear Statistical Inference (LSI). "I was exposed to statistics when the subject was still in its initial stages of development and there were no standard books on the subject describing the major trends of research and current controversies.

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