

Librería
Bonilla y Asociados
desde 1950



Título: Statistical Inference Based On Divergence Measures

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Precio: \$1035.32

Editorial:

Año:

Tema:

Edición: 2005

Sinopsis

ISBN: 1584886005

The idea of using functionals of information theory, such as entropies or divergences, in statistical inference is not new.