



## Prediction Interval

By Lambert M. Surhone

Betascript Publishers Dez 2009, 2009. Taschenbuch. Book Condition: Neu. 220x150x4 mm. Neuware - Please note that the content of this book primarily consists of articles available from Wikipedia or other free sources online. In statistical inference, specifically predictive inference, a prediction interval is an estimate of an interval in which future observations will fall, with a certain probability, given what has already been observed. Prediction intervals are often used in regression analysis. Prediction intervals are used in both frequentist statistics and Bayesian statistics: a prediction interval bears the same relationship to a future observation that a frequentist confidence interval or Bayesian credible interval bears to an unobservable population parameter: prediction intervals predict the distribution of individual future points, whereas confidence intervals and credible intervals of parameters predict the distribution of estimates of the true population mean or other quantity of interest that cannot be observed. 72 pp. Englisch.



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