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1 Parametric Vs. Nonparametric Statistical Models A  
Statistical Model  $H$  Is A Set Of Distributions. A  
Parametric Model Is One That Can Be Parametrized By  
A finite Number Of Parameters. We Write The PDF  $F(x)$   
 $= F(x;\theta)$  To Emphasize The Parameter  $\theta \in \mathbb{R}^d$ . In  
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