



Exploratory Data Analysis Using Fisher Information

Roy Frieden, Robert A. Gatenby

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This book uses a mathematical approach to deriving the laws of science and technology that is based upon the concept of Fisher information. The approach that follows from these ideas is called the principle of Extreme Physical Information (EPI). It is shown how to use EPI to determine the theoretical input – output laws of unknown systems. Depending upon the system, these laws can be deterministic or stochastic and applicable to data used in many complex computational systems. Not only does information characterize the amount and quality of their data, but – much more basically – it can be used to analytically determine how the data arises out of the system, by the EPI principle. The book can be profitably read by someone whose level of math is at the level of an undergraduate degree in science or engineering.

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