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Nonparametric Statistical Inference with an Emphasis on Information-Theoretic Methods

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Message from the Guest Editor

In recent years, there has been an increased interest in statistical analysis of structured data and high-dimensional problems. This has created a challenge for classical statistical inference which frequently does not cover such cases. A huge number of studies have been devoted to proposing new solutions or modify existing ones in order to account for specificity of such data. However, frequently, these methods work well for specific parametric models and fail when misspecification occurs. Thus, there is a growing need to develop nonparametric and robust procedures in this context which will meet contemporary needs in, among others, dependence analysis, supervised and unsupervised classification and regression, feature selection, and prediction analysis. In particular, nonparametric approaches based on an information-theoretic approach provide interesting and yet not sufficiently explored methodologies for this challenge.

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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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