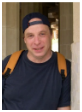

MMS 2017 Luminy, December 18-22

In honor of 60th birthday of Oleg Lepski and Alexandre Tsybakov

Monday, Dec 18	Tuesday, Dec 19	Wednesday, Dec 20	Thursday, Dec 21	Friday, Dec 22
9:00 -9:05 Opening				
9:05-9:40 **Marten Wegkamp** Sparse Latent Factor Models with Pure Variables for Overlapping Clustering	9:05-9:40 **Quentin Berthet** Link prediction with Matrix Logistic Regression	9:05-9:40 **Mariana Pensky** Dynamic Stochastic Block Model	9:05-9:40 **Alexander Goldenshluger** Nonparametric density estimation from observations with multiplicative measurement errors	9:05-9:40 **Pierre Alquier** Concentration of tempered posteriors and of their variational approximations
9:40-10:15 **Vladimir Spokoiny** Large ball probability and applications	9:40-10:15 **Guillaume Lecué** Learning from MOM's principles	9:40-10:15 **Ildar Ibragimov** Estimation of functions depending on a parameter observed in Gaussian noise	9:40-10:15 **Cristina Butucea** Estimation of linear functionals in inverse problems with errors in the operator	9:40-10:15 **Harrison Zhou** Computational and Statistical Guarantees of EM for Gaussian Mixtures
10:15-10:50 **Axel Munk** Statistical inference for Wasserstein transport	10:15-10:50 **Iain Johnstone** Eigenvalues and Variance Components	10:15-10:50 **Alexandre Belloni** Subvector Inference in Partially Identified Models with Many Moment Inequalities	10:15-10:50 **Stanislav Minsker** Robust modifications of U-statistics and estimation of the covariance structure of heavy-tailed distributions	10:15-10:50 **Sara van de Geer** Sharp oracle inequalities for non-convex loss
10:50-11:15 coffee break	10:50-11:15 coffee break	10:50-11:15 coffee break	10:50-11:15 coffee break	10:50-11:15 coffee break
11:15-11:50 **Natalia Bochkina** Rates of convergence in semi-parametric problems with heterogeneous variance	11:15-11:50 **Richard Nickl** Efficient nonparametric inference for a nonlinear inverse problems with the Schrödinger equation	11:15-11:50 **Alexander Rakhlin** Online Prediction: Rademacher Averages via Burkholder's Functions	11:15-11:50 **Natalia Stepanova** On application of weighted Kolmogorov-Smirnov statistics to the problems of classification, signal detection, and estimation in sparse models	11:15-11:50 **Yuri Golubev** On multi-channel signal detection
11:50-12:25 **Angelika Rohde** Locally adaptive confidence bands	11:50-12:25 **Vladimir Koltchinskii** Estimation of functionals of high-dimensional covariance	11:50-12:25 **Markus Reiss** Adaptivity for partial least squares via early stopping	11:50-12:25 **Maxim Raginsky** Compositional properties of statistical decision procedures: an information-theoretic view	11:50-12:25 **Pierre Bellec** How to generalize bias and variance to convex regularized estimators?
12:30-14:00 Lunch	12:30-14:00 Lunch	12:30-14:00 Lunch	12:30-14:00 Lunch	12:30-14:00 Lunch

12:30-14:00 **Lunch**	**12:30-14:00** **Lunch**	**12:30-14:00** **Lunch**	**12:30-14:00** **Lunch**	**12:30-14:00** **Lunch**
14:00-16:00 free time	**14:00-16:00 free time**	**14:00-19:30 free time** **(football game at 14:30)**	**14:00-16:00 free time**	
16:00-16:35 **Anatoli Juditsky** Estimate aggregation from indirect observations **16:35-17:10** **Nicolas Verzelen** Adaptive Estimation of Functionals in the Gaussian vector model	**16:00-17:00** **Philippe Rigollet** A biased random walk through Sasha Tsybakov's work		**16:00-17:00** **Marc Hoffmann** Some memories and facts about the work of Oleg Lepski: beyond a ``discourse on method"	
17:10-17:30 **coffee break**	**17:00-17:20** **coffee break**		**17:00-17:20** **coffee break**	
17:30-18:05 **Dominique Picard** Clustering high dimensional data with sparsity	**17:20-17:55** **Enno Mammen** Statistical inference in sparse high-dimensional nonparametric models		**17:20-17:55** **Felix Abramovich** Sparse logistic regression: model selection, goodness-of-fit and classification	
18:05-18:40 **Massimiliano Pontil** Consistent Multitask Learning with Nonlinear Output Relations	**17:55-18:30** **Rui Castro** Are there needles in a moving haystack? Adaptive sensing for detection of dynamically evolving signals		**17:55-18:30** **Ekaterina Krymova** On estimation of noise variance in high-dimensional linear models	
19:30-21:00 **Dinner**	**19:30-21:00** **Dinner**	**19:30-21:00** **Dinner**	**19:30-23:00** **Gala Dinner**	

Inescapable talks

- V. SPOKOINY **Large ball** *probability and applications*

Inescapable talks

- V. SPOKOINY **Large ball** *probability and applications*

- G. LECUÉ *Learning from MOM's principles*

Inescapable talks

- V. SPOKOINY **Large ball** *probability and applications*

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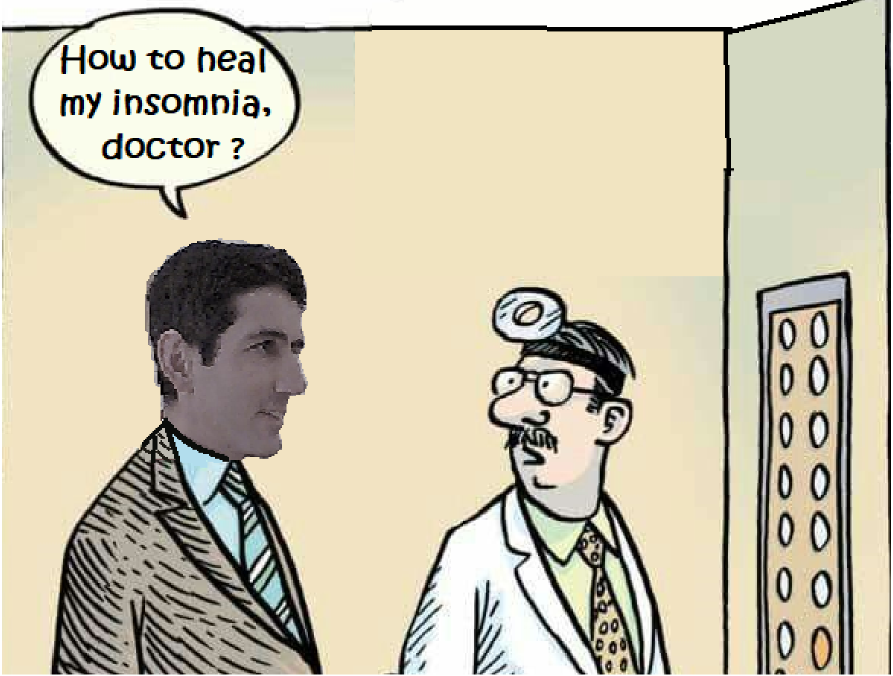
- P. ALQUIER **Concentration** *of tempered posteriors and of their variational approximations*


How to heal my insomnia, doctor ?


How to heal my insomnia, doctor ?
Use Lepski's method to reduce Tsybakov's noise

CREST

LEPSKI'S METHOD AND ADAPTIVE ESTIMATION OF NONLINEAR INTEGRAL FUNCTIONALS OF DENSITY

By Rajarshi Mukherjee[*,??] Eric Tchetgen Tchetgen[†,??] and James Robins[‡,??]

Optimal rates for first-order stochastic convex optimization under Tsybakov noise condition

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