

Meeting in Mathematical Statistics

– New Procedures for New Data –

CIRM, December 15 – 19, 2014

Monday, December, 15:

Morning Session

- 08:50–09:00 Welcome
- 09:00–10:00 Ulrike von Luxburg (University of Hamburg)
Statistics on Graphs and Networks (I).
- 10:00–10:30 Break
- 10:30–11:00 Andrea Montanari (Stanford University)
Principal component analysis under constraints on the factors: Computational and statistical issues.
- 11:00–11:30 David Gamarnik (MIT)
On the Max-Cut Over Sparse Random Graph.
- 11:30–12:00 Joe Neeman (UT Austin)
Detection and recovery in the two-part, symmetric stochastic block model.

Evening Session

- 16:30–17:00 Vianney Perchet (Université Paris Diderot)
From bandits to ethical clinical trials; optimal sample size for multi-stage problems.
- 17:00–17:30 Afonso Bandeira (Princeton University)
Exact recovery in the Stochastic Block Model via convex relaxation.
- 17:30–18:00 Break
- 18:00–18:30 Mikhail Belkin (Ohio State University)
Learning a Hidden Basis through Imperfect Measurements: Why and How.
- 18:30–19:00 Sébastien Loustau (Université d'Angers)
Online (bi-)clustering with sparsity priors.

Tuesday, December, 16:

Morning Session

- 09:00–10:00 Ulrike von Luxburg (University of Hamburg)
Statistics on Graphs and Networks (II).
- 10:00–10:30 Break
- 10:30–11:00 Richard Nickl (University of Cambridge)
Uncertainty quantification for low rank matrix recovery and quantum tomography problems.
- 11:00–11:30 Liza Levina (University of Michigan)
Overlapping community detection by spectral methods.
- 11:30–12:00 Sahand Neghaban (Yale University)
Individualized Rank Aggregation using Nuclear Norm Regularization.

Evening Session

- 16:30–17:00 Victor Chernozhukov (MIT)
Gaussian Approximations, Bootstrap, and Z -estimators when $p \gg n$.
- 17:00–17:30 Sofia Olhede (University College London)
Nonparametrics for networks.
- 17:30–18:00 Break
- 18:00–18:30 Ming Yuan (University of Wisconsin)
Rate-Optimal Detection of Very Short Signal Segments.
- 18:30–19:00 Claire Boyer (Institut de Mathématiques de Toulouse)
Structured sparsity, structured acquisition and Compressed Sensing.

Wednesday, December, 17: Memorial Session for Laurent Cavalier

- 09:00–9:30 Alexandre Tsybakov (CREST-ENSAE)
On estimation of linear and quadratic functionals.
- 9:30–10:00 Nicolas Hengartner (Los Alamos National Labs)
Adaptive estimation for inverse problems with noisy operators.
- 10:00–10:30 Peter Mathé (Weierstrass Institute)
Bayesian regularization of statistical inverse problems.
- 10:30–11:00 Break
- 11:00–11:30 Iain Johnstone (Stanford University)
Gaussian limits for spiked multivariate F ratios.
- 11:30–12:00 Oleg Lepski (Université Aix-Marseille)
Lower bounds in the convolution structure density model.

Thursday, December, 18:

Morning Session

- 09:00–10:00 Vladimir Koltchinskii (Georgia Tech)
Concentration and asymptotics for sample covariance and its spectral projectors (I).
- 10:00–10:30 Break
- 10:30–11:00 Felix Abramovich (Tel Aviv University)
Model selection in high-dimensional regression: some results and extensions.
- 11:00–11:30 John Duchi (Stanford University)
Private Estimation: Definitions and Minimax Risks.
- 11:30–12:00 Arnak Dalayan (CREST-ENSAE)
Guarantees for the approximate sampling from a log-concave density in high dimensions.

Evening Session

- 16:30–17:00 Rui Castro (TU Eindhoven)
Detection of Correlations with Adaptive Sensing.
- 17:00–17:30 Axel Munk (Georg-August University Goettingen)
Statistical registration problems in single molecule switching fluorescence microscopy.
- 17:30–18:00 Break
- 18:00–18:30 Po-Ling Loh (University of Pennsylvania)
Local optima of nonconvex M -estimators.
- 18:30–19:00 Sébastien Bubeck (Microsoft Research)
Detecting high-dimensional structure in random networks.

Friday, December, 19:

- 09:00–10:00 Vladimir Koltchinskii (Georgia Tech)
Concentration and asymptotics for sample covariance and its spectral projectors (II).
- 10:00–10:30 Break
- 10:30–11:00 Jelena Bradic (UC San Diego)
Quantile inference with model selection in mind.
- 11:00–11:30 Tengyuan Liang (University of Pennsylvania)
Computational and Statistical Boundaries for Sub-matrix Localization Problems.
- 11:30–12:00 Karthik Sridharan (Cornell University)
Relaxations: Deriving Procedures for the Interactive World.