

Conference program „High-dimensional Problems in Statistics“, September 19 - 23, 2011, ETH Zurich

All lectures take place in lecture hall G 19.1 unless otherwise indicated

| | Monday, Sept. 19 | Tuesday, Sept. 20 | Wednesday, Sept. 21 | Thursday, Sept. 22 | Friday, Sept. 23 |
|---------------|-------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|
| 08:45 - 09:45 | Registration and coffee G 19.2 | | | | |
| 09:00 - 10:00 | | Ivan Mizera The discreet charm of convex optimization | Vladimir Koltchinskii Complexity Penalties in Low Rank Matrix Recovery | Angelika Rohde Accuracy of empirical projections of high-dimensional Gaussian matrices | Peter Bartlett Oracle inequalities for large scale model selection |
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| | 09:45 - 10:45 Martin Wainwright tba | | | | |
| 10:00 - 10:30 | | Coffee break (G 19.2) | Coffee break (G 19.2) | Coffee break (G 19.2) | Coffee break (G 19.2) |
| 10:30 - 11:30 | | Albert Cohen Optimal sampling of Hilbert space valued functions | Alexandre Tsybakov Rate Optimality in Estimation of High-dimensional Matrices | Susan Murphy Adaptive confidence intervals for non-regular parameters | Ulrike Schneider Distributional results of thresholding estimators in high-dimensional Gaussian regressions |
| | 11:00 - 12:00 Peter Bickel Inference for unlabelled graphs | | | | |
| 11:30 - 14:00 | Lunch break | Lunch break | Excursion | Lunch Break | Bernhard Schölkopf tba |
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| 14:00 - 15:00 | Florentina Bunea Simultaneous variable and rank selection for optimal estimation of high-dimensional matrices | James Robbins Parametrizations, likelihoods, semiparametrics, graphs, model selection and discovery for complex casual models | | | Ya'acov Ritov Some thought about Bayesian methods in high dimensions |
| 15:00 - 15:30 | Coffee break (G 19.2) | Coffee break (G 19.2) | | | Coffee break (G 19.2) |
| 15:30 - 16:30 | Cun-Hui Zhang Concave regularization for high dimensional sparse estimation problems | Bani Mallick Bayesian inference and uncertainty quantification in large scale inverse problems | | | Joel Tropp User-friendly tail bounds for sums of random matrices |
| 16:30 - 17:15 | | | | | |
| 17:15 - 18:15 | | <i>Zurich Colloquium in Mathematics (lecture hall HG F 3):</i> Emmanuel Candès Robust principal component analysis? Some theory and some applications | | | |
| | | 18:15: Reception | | 19:00: Conference Dinner at the Restaurant Grünes Glas | |