

Wednesday, July 12, 2023

SESSION I

CHAIR: *Wei Biao Wu*

9:00 - 9:30	Bootstrapping high-dimensional sample covariance matrices <i>Angelika Rohde, Universität Freiburg</i>
9:30 - 10:00	Regularized estimation of sparse spectral precision matrices <i>Sumanta Basu, Cornell University, Ithaca</i>
10:00 - 10:30	Sparsity in data science <i>Johannes Lederer, Universität Bochum</i>
10:30	COFFEE
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SESSION II	
CHAIR: <i>Christophe Giraud</i>	
11:00 - 11:30	Noisy basis pursuit <i>Sara van de Geer, ETH Zürich</i>
11:30 - 12:00	Early stopping for L2-boosting in high-dimensional linear models <i>Bernhard Stankewitz, Bocconi University, Milan</i>
12:00 - 12:30	Nonparametric classification with missing data <i>Timothy Cannings, University of Edingburgh</i>
12:45	LUNCH
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SESSION III	
CHAIR: <i>Sara van de Geer</i>	
14:00 - 14:30	Kernel PCA for multivariate extremes <i>Richard Davis, Columbia University, New York</i>
14:30 - 15:00	Discriminant analysis in high-dimensional Gaussian latent mixtures <i>Marten Wegkamp, Cornell University, Ithaca,</i>
15:00 - 15:30	Random planted forest: A directly interpretable tree ensemble <i>Joseph Meyer, Universität Heidelberg</i>
15:30 - 16:00	Using cluster analysis for the identification of panel models <i>Enno Mammen, Universität Heidelberg</i>

IWH SYMPOSIUM

Data Science and Dependence

July 10 - July 12, 2023

ORGANISATION:
Rainer Dahlhaus, Stefan Richter (Universität Heidelberg)

Monday, July 7, 2023

9:20	WELCOME BY THE ORGANIZERS
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SESSION I	
CHAIR: Enno Mammen	
9:30 – 10:00	Isotonic subgroup selection <i>Richard Samworth, University of Cambridge</i>
10:00 – 10:30	Learning linear operators: Infinite-dimensional regression as a well-behaved non-compact inverse problem <i>Nicole Mücke, TU Braunschweig</i>
10:30	COFFEE
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SESSION II	
CHAIR: Florentina Bunea	
11:00 – 11:30	Optimal permutation estimation in crowd-sourcing problems <i>Nicolas Verzelen, INRAE Montpellier University</i>
11:30 – 12:00	On graph limits as models for interaction <i>Sofia Olhede, EPFL Lausanne</i>
12:00 – 12:30	Testing for global covariate effects in dynamic interaction event networks <i>Alexander Kreiß, Universität Leipzig</i>
12:45	LUNCH
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SESSION III	
CHAIR: Richard Davis	
15:00 – 15:30	Change point analysis with irregular signals: When did the COVID-19 pandemic start? <i>Wei Biao Wu, University of Chicago</i>
15:30 – 16:00	Weak dependence and optimal quantitative self-normalized central limit theorems <i>Moritz Jirak, Universität Wien</i>
16:00 – 16:30	Learning graphical models for nonstationary time series <i>Suhasini Subba Rao, Texas A&M University</i>
16:30	COFFEE
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SESSION IV	
CHAIR: Sofia Olhede	
17:00 – 17:30	Optimal estimation of high-dimensional heavy tailed time series <i>George Michailidis, University of Florida</i>
17:30 – 18:00	Statistical guarantees for stochastic Metropolis-Hastings <i>Mathias Trabs, KIT Karlsruhe</i>
18:10	DINNER

Tuesday, July 11, 2023

SESSION I	
CHAIR: Nicolas Verzelen	
9:00 – 9:30	Tight concentration inequalities for weakly dependent fields, and applications to the mixing bandit problem <i>Alexandra Carpentier, Universität Potsdam</i>
9:30 – 10:00	On the existence of optimal shallow networks <i>Steffen Dereich, Universität Münster</i>
10:00 – 10:30	Stochastic gradient descent for quantiles <i>Likai Chen, Washington University St. Louis</i>
10:30	COFFEE
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SESSION II	
CHAIR: Angelika Rohde	
11:00 – 11:30	Inference for the Wasserstein Distance between mixing measures in topic models <i>Florentina Bunea, Cornell University, Ithaca</i>
11:30 – 12:00	Learning from data with low intrinsic dimension <i>Ingo Steinwart, Universität Stuttgart</i>
12:00 – 12:30	Estimating a density near an unknown manifold: a Bayesian nonparametric approach <i>Clément Berenfeld, Universität Potsdam</i>
12:45	LUNCH
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SESSION III	
CHAIR: Alexandra Carpentier	
15:00 – 15:30	Improving fairness in online learning <i>Christophe Giraud, Paris-Saclay University</i>
15:30 – 16:00	Probably approximately correct constrained learning <i>Luiz Chamon, Universität Stuttgart</i>
16:00 – 16:30	Inferring the mixing properties of an ergodic process <i>Azadeh Khaleghi, ENSAE Paris</i>
16:30	COFFEE
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SESSION IV	
CHAIR: Moritz Jirak	
17:00 – 17:30	Auto-regressive approximations to non-stationary time series <i>Zhou Zhou, University of Toronto</i>
17:30 – 18:00	Asymptotic theory for constant step size stochastic gradient descent <i>Jiaqi Li, Washington University, St. Louis</i>
18:15	DINNER