Workshop on

Mathematical Statistics in the Information Age

Statistical efficiency and computational tractability

Freiburg, March 30 – 31, 2023

Thursday, March 30, 2023

09:00 – 09:45	**Victor Panaretos** (EPFL, Switzerland) The extrapolation of correlation
09:45 – 10:15	*Coffee break*
10:15 – 11:00	**Chao Gao** (University of Chicago, USA) Detection and recovery of sparse signal under correlation
11:00 – 11:45	**Alexander Aue** (UC Davis, USA) Testing high-dimensional general linear hypotheses under a multivariate regression model with spiked noise covariance
11:45 – 13:00	*Lunch break*
13:00 – 13:45	**Mathias Drton** (Technical University of Munich, Germany) Testing many possibly irregular polynomial constraints
13:45 – 14:30	**Peter Bühlmann** (ETH Zurich, Switzerland) Deconfounding and well-specification
14:30 – 15:00	*Coffee break*
15:00 – 15:45	**Kolyan Ray** (Imperial College London, UK) Bayesian estimation in a multidimensional diffusion model with high frequency data

Friday, March 31, 2023

09:00 – 09:45	**Yuta Koike** (University of Tokyo, Japan) High-dimensional bootstrap and asymptotic expansion: A first attempt
09:45 – 10:30	**Stefan Richter** (University of Heidelberg, Germany) Empirical process theory and oracle inequalities for (non-)stationary processes
10:30 – 11:00	*Coffee break*
11:00 – 11:45	**Aurore Delaigle** (University of Melbourne, Australia) Estimating a prevalence in group testing problems with missing values
11:45 – 12:30	**Ingo Steinwart** (University of Stuttgart, Germany) Density-based cluster analysis

The workshop is sponsored by the DFG Research Unit 5381

https://for5381.uni-freiburg.de/

Venue

University of Freiburg, Natural Sciences Campus ("Institutsviertel")
Lecture Hall Crystallography, Hermann-Herder-Str. 5, 79104 Freiburg i. Br., Germany

Registration

The workshop has no fees. Registration is possible by e-mail to sekretariat@stochastik.uni-freiburg.de, but not required.

For more information see

Albert-Ludwigs-Universität Freiburg

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