# Programme MMS 2015, Fréjus, December 14-18

| Monday, Dec 14 | Thuesday, Dec 15 | Wednesday, Dec 16 | Thursday, Dec 17 | Friday, Dec 18 |
|---|---|---|---|---|
| 9:00 -9:10 Opening | | **9:00-9:35**<br>**Alexandra Carpentier (Uni Potsdam)**<br>Uncertainty Quantification for Matrix Compressed Sensing | | |
| **9:10-10:10**<br>**Markus Reiss** (Humboldt-Universität)<br>Optimal adaptation for early stopping rules: inverse problems and beyond/ 1 | **9:10-10:10**<br>**Markus Reiss** (Humboldt-Universität)<br>Optimal adaptation for early stopping rules: inverse problems and beyond/ 2 | **9:35-10:10**<br>**Alexander Rakhlin** (Univ. of Pennsylvania)<br>On Equivalence of Tail Bounds and Deterministic Regret Inequalities | **9:10-10:10**<br>**Philippe Rigollet (MIT)**<br>Statistical and Computational tradeoffs in sparse PCA/ 1 | **9:10-10:10**<br>**Philippe Rigollet (MIT)**<br>Statistical and Computational tradeoffs in sparse PCA/ 2 |
| **10:10-10:45**<br>**Mathias Trabs (Paris Dauphine)**<br>Volatility estimation for high-dimensional Lévy processes | **10:10-10:45**<br>**Ester Mariucci (Humboldt Universität)**<br>Asymptotic equivalence of Lévy density estimation and Gaussian white noise | **10:10-10:45**<br>**Marianna Pensky (Univ. of Central Florida)**<br>Solution of linear inverse problems using overcomplete dictionaries | **10:10-10:45**<br>**Chao Gao (Yale University)**<br>Robust covariance matrix estimation | **10:10-10:45**<br>**Guy Bresler (MIT)**<br>Statistical and computational efficiency for estimation of Ising models |
| **10:45-11:15 coffee break** | **10:45-11:15 coffee break** | **10:45-11:15 coffee break** | **10:45-11:15 coffee break** | **10:45-11:15 coffee break** |
| **11:15-11:50**<br>**Lepski Oleg**<br>**(Aix-Marseille Université)**<br>Adaptive estimation in the convolution structure density model. Bounded Case | **11:15-11:50**<br>**COMTE Fabienne**<br>**(Univ. Paris Descartes )**<br>Adaptive estimation of k-monotone densities. | **11:15-11:50**<br>**Olga Klopp**<br>**(Université Paris Ouest)**<br>Network models and sparse graphon estimation | **11:15-11:50**<br>**Sahand Negahban**<br>**(Yale University)**<br>Optimization methods for high-dimensional estimation | **11:15-11:50**<br>**Lecué Guillaume**<br>**(CNRS, ENSAE ParisTech)**<br>On the gap between RIP properties and sparse reconstruction and sparse recovery |
| **11:50-12:25**<br>**Mammen Enno**<br>**(Heidelberg University)**<br>Statistical inference in a model with increasing number of nonparametric | **11:50-12:25**<br>**Jakob Soehl**<br>**(University of Cambridge)**<br>Nonparametric Bayesian posterior contraction rates for discretely observed | **11:50-12:25**<br>**Vladimir Koltchinski**<br>**(Georgia Tech)**<br>Normal approximation in principal component analysis | **11:50-12:25**<br>**Butucea Cristina**<br>**(Paris Est University)**<br>Variable selection with Hamming loss | **11:50-12:25**<br>**Marteau Clément**<br>**(Lyon University)**<br>Non-asymptotic detection of (multidimensional) two-component mixtures |
| **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** | **Free time** | **14:00-16:00 free time** | |
| **16:00-16:35**<br>**Eduard Belitser**<br>**(VU University Amsterdam)**<br>High-dimensional statistical inference based on data dependent measures | **16:00-16:35**<br>**Axel Munk**<br>**(Goettingen University)**<br>Statistical Blind Source Separation | | **16:00-16:35**<br>**Vladimir Spokoiny**<br>**(WIAS and HU Berlin)**<br>Bootstrap-based methods for model selection | |
| **16:35-17:10**<br>**Rivoirard Vincent**<br>**(Paris Dauphine)**<br>Posterior concentration rates for empirical Bayes: counting processes | **16:35-17:10**<br>**Yuri Golubev**<br>**(CNRS, Aix-Marseille University)**<br>Large Linear Models with Blurred Design | | **16:35-17:10**<br>**Kutoyants Yury**<br>**(University of Maine)**<br>On Multi-step MLE-processes in Estimation of Solution of BSDE | |
| 17:10-17:30<br>coffee break | 17:10-17:30<br>coffee break | | 17:10-17:30<br>coffee break | |
| **17:30-18:05**<br>**Domenico Marinucci**<br>**(University of Rome Tor Vergata)**<br>Convergence of critical points and multiple testing | **17:30-18:05**<br>**Adélaïde Olivier**<br>**(Univ. Paris-Dauphine)**<br>Nonparametric estimation of the division rate of an age dependent branching process | | **17:30-18:05**<br>**Mark Podolskij**<br>**(Aarhus University)**<br>Semi-parametric estimation methods for Levy semi-stationary processes | |
| **18:05-18:40**<br>**Pierre Bellec**<br>**(ENSAE ParisTech)**<br>Sharp oracle inequalities for Least Squares estimators in shape restricted regression | **18:05-18:40**<br>**Natalia Bochkina**<br>**(Edinburgh University)**<br>Nonparametric Bayesian posterior contraction rates for possibly unbounded densities | | **18:05-18:40**<br>**Victor-Emmanuel Brunel**<br>**(MIT)**<br>Determinantal processes and estimation | |
| **19:00-20:30**<br>**Dinner** | **19:00-20:30**<br>**Dinner** | **19:00-20:30**<br>**Dinner** | **19:00-22:30**<br>**Gala Dinner** | |