RENCONTRE " Rencontres de statistiques mathématiques"

au CIRM (Luminy, France), 11 au 15 décembre

Organisateurs : Oleg LEPSKI, Dominique PICARD

Programme

Lundi 11 Décembre :

- 9h-10h20 Olivier Catoni

  Aggregation of estimators and oracle inequalities.

- 10h50-11h30 Sara Van de Geer

  Adaptive estimation by empirical risk minimization.

- 11h30-12h10 Nicolas Hengartner

  A universal inequality for classification and model selection.

- 16h-16h40 Iain Johnstone

  The asymptotic distribution of the largest eigenvalue of a large Wishart matrix.

- 16h40-17h20 Sergueï Pergamenchtchikov

  Sequential and local polynomial estimators in the nonparametric problem of the drift of diffusion process.

- 17h40-18h20 Yuri Ingster

  On positive signal detection.

Mardi 12 Décembre :

- 9h-10h20 Yuri Golubev

  Some inverse problems for partial differential equations and recovering of sparse vectors.

- 10h50-11h30 Laurent Cavalier

  Oracle inequalities for inverse problems.

- 11h30-12h10 Sergeï Pereverzev

  Direct estimation of linear functionals from indirect noisy observations.

- 16h-16h40 Gérard Kerkyacharian

  Entropy, universal coding, linked with special basis in L_p.

- 16h40-17h20 Emmanuel Candès

  Ridgelets, Curvelets and Minimax Recovery of Edges.

- 17h40-18h20 Frédérique Leblanc

  Wavelet regression in mixed models.

- 18h20-19h Discussion

Mercredi 13 Décembre :

- 9h-9h40 Ion Grama

  On adaptive estimation of the heavy tail index.

- 9h40-10h20 Eduard Belitser

  Adaptive Bayesian estimation in white noise model.

- 10h50-11h30 Philippe Soulier

  Adaptive estimation of the spectral density of a weakly or strongly dependent stationary process.

- 11h30-12h10 Anatoli Iouditski

  On the adaptive filtering problem.

Jeudi 14 Décembre :

- 9h-9h40 Alexandre Tsybakov

  Modified Stein's estimator and exact constants for inverse problems.

- 9h40-10h20 Ja-Yong Koo

  Adaptive positive B-spline estimates for inverse problem with application to 1D electrophoresis.

- 10h50-11h30 Alexandre Goldenshluger

  Density deconvolution in the circular structural model.

- 11h30-12h10 Alexandre Korostelev

  Minimax rates in image reconstruction under sequential designs.

- 16h-16h40 Alexandre Gushchin

  Parameter estimation for solutions of stochastic delay differential equations.

- 16h40-17h20 Mikhail Malyutov

  Asymptotically optimal discrimination between Markov chains.

- 17h40-18h20 Vladimir Spokoiny

  Local versus global adaptive estimation for time series with applications to volatility modelling.

- 18h20-19h Marc Hoffmann

  Stochastic volatility: a nonparametric Bayesian approach

Vendredi 15 Décembre :

- 9h40-10h20 Aad Van der Vaart

  To be announced

- 10h50-11h30 Jacques Istas

  Identification and properties of real harmonizable fractional Levy motions.

- 11h30-12h10 Luis Artiles Martinez

  Asymptotic minimax density estimation in a class of infinitely time differentiable functions.

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