

Rencontres de Statistiques Mathématiques 4

CIRM, 13-17 décembre 2004

Lundi 13 décembre :

- 9h30-10h05 Ibragimov Ildar (Steklov Mathematical Institute)
On the estimation of analytic densities on the base of censored sampling.
- 10h40-11h15 Spokoiny Vladimir (Weierstrass Institute)
Adaptive estimation using propagation-separation approach.
- 11h15-11h50 Ermakov Michaël (Institute of mechanical engineering)
When does bootstrap work in the moderate deviation zone ?
- 16h-16h35 Iouditski Anatoli (Université Grenoble 1)
Nonparametric denoising of signals with unknown local structure.
- 16h35-17h10 Goldenshluger Alexandre (Haifa University)
Optimal change-point estimation from indirect observations.
- 17h40-18h15 Reiss Markus (Humboldt University)
An ill-posed problem arising in the calibration of Levy models.
- 18h15-18h50 Belomestny Denis (Weierstrass Institute)
Local modelling via stagewise aggregation.

Mardi 14 décembre :

- 9h30-10h05 Low Mark (Wharton Faculty)
Adaptive estimation of quadratic functionals.
- 10h40-11h15 Grama Ion (Université de Vannes)
On adaptive estimation of the tail of a distribution function.
- 11h15-11h50 Gushchin Alexandre (Steklov Mathematical Institute)
Quadratic approximations for log-likelihood ratio processes.

- 16h-16h35 Golubev Yuri (CNRS, Université Aix-Marseille 1)
Risk hull method and regularization by projections of ill-posed inverse problems.
- 16h35-17h10 Hoffmann Marc (Université Marne-la-vallée)
Nonlinear estimation for linear inverse problems with error in the operator.
- 17h40-18h15 Mathé Peter (Weierstrass Institute)
Adaptive regularization of some inverse statistical problems.
- 18h15-18h50 Pereverzev Sergeï (Johann Radon Institute)
Regularization of inverse problems with discretized random noisy data.

Mercredi 15 décembre :

- 9h10-10h15 Levit Boris (Queen's University)
Nearly optimal designs in nonparametric estimation of analytic functions.
- 10h50-11h25 Leonov Sergeï (GlaxoSmithKline)
Optimal design of population pharmacokinetic studies.
- 11h25-12h Zaiats Vladimir (Université de Vic)
Application of an irregular sampling in the estimation of functional characteristics of stochastic processes: ideas and tools.

Jeudi 16 décembre :

- 9h10-9h45 Malyutov Mikhail (Northeastern University)
Robust semiparametric ORTHOGONAL regression in finding significant genes using CDNA array data.
- 9h45-10h20 Larédo Catherine (INRA)
Extension of Leroux's method for general Hidden Markov Models.
- 10h50-11h25 Fougères Anne-Laure (INSA Toulouse)
Bivariate conditional models for extremes in practice: comparisons and applications.
- 11h25-12h Stoltz Gilles (ENS)
Regret minimization under partial monitoring.

- 16h-16h35 Ingster Yuri (Electrotechnical University)
On estimation and detection of smooth function of large number of variables: connection with lattice problem.
- 16h35-17h10 Enikeeva Farida (Eurandom)
Testing the smoothness by empirical Bayes approach.
- 17h40-18h15 Pouet Christophe (Université Aix-Marseille 1)
Hypothesis testing under alternatives being composite functions.

Vendredi 17 décembre :

- 9h10-9h45 Rivoirard Vincent (Université Paris 11)
Comparisons of procedures by using the maxiset approach.
- 9h45-10h20 Autin Florent (Université Paris 7)
On data-driven thresholding rules and group-thresholding rules.
- 10h50-11h25 Rigollet Philippe (Université Paris 6)
Adaptive density estimation using a blockwise Stein method.
- 11h25-12h Gaiffas Stéphane (Université Paris 7)
Pointwise adaptive estimation of the regression when the design is degenerate.