



Workshop on

— Mathematical Foundations of Statistical Uncertainty Quantification

Freiburg, 18–19 February 2019

Monday, 18 February 2019

- 08:40 - 09:00 Registration
- 09:00 - 09:55 **Johannes Schmidt-Hieber** (University of Twente)
New results on Bayesian uncertainty quantification
- 09:55 - 10:25 Coffee break
- 10:25 - 11:20 **Lukas Steinberger** (Albert-Ludwigs-Universität Freiburg)
Geometrizing rates of convergence under local differential privacy constraints
- 11:20 - 12:15 **Cristina Butucea** (ENSAE and Université Paris-Est Marne-la-Vallée)
Quadratic functional estimation under local differential privacy
- 12:15 - 14:00 Lunch break
- 14:00 - 14:55 **Axel Bücher** (Heinrich-Heine-Universität Düsseldorf)
Towards inference for multivariate time series: multiple block sizes and overlapping blocks
- 14:55 - 15:50 **Richard Nickl** (University of Cambridge)
Nonparametric statistical inference for multidimensional diffusions
- 15:50 - 16:20 Coffee break
- 16:20 - 17:15 **Alexander Meister** (Universität Rostock)
Nonparametric estimation in the mixture Rasch model
- 17:15 - 18:10 **Richard Samworth** (University of Cambridge)
Classification with imperfect training labels

Tuesday, 19 February 2019

- 08:45 - 09:40 **Alexandra Carpentier** (Otto-von-Guericke-Universität Magdeburg)
Sparsity testing in the linear regression model
- 09:40 - 10:10 Coffee break
- 10:10 - 11:05 **Zongming Ma** (University of Pennsylvania)
Signal detection in spiked random matrix and network models
- 11:05 - 12:00 **Enno Mammen** (Ruprecht-Karls-Universität Heidelberg)
Statistical inference in sparse high-dimensional nonparametric models
- 12:00 - 13:30 Lunch break
- 13:30 - 14:25 **Alexandre Tsybakov** (CREST)
t.b.a.
- 14:25 - 14:40 Coffee break
- 14:40 - 15:35 **Axel Munk** (Georg-August-Universität Göttingen)
Statistical optimal transport
- 15:35 - 16:30 **Markus Reiß** (Humboldt-Universität Berlin)
Early stopping for partial least squares

Venue

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

Program committee:

Holger Dette (Bochum), Angelika Rohde (Freiburg)

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 <https://www.stat-uncert-quant.uni-freiburg.de/>

The workshop is sponsored by the DFG Research Unit 1735

<https://www.mathematik.hu-berlin.de/de/for1735>

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