

Workshop on "Structure Adapting Methods"
Berlin, November 6 – 8, 2009

Friday, November 6, 2009	
13.00 – 14.00	Registration
14.00 – 14.10	Opening
<i>Section 1. Chair: Markus Reiß</i>	
14.10 – 14.50	<i>Plenary Talks</i> Wolfgang Karl Härdle (C.A.S.E., Humboldt-Universität zu Berlin, Germany) Missing theory, working applications in SAM
14.50 – 15.30	Joel Horowitz (Northwestern University, USA) Uniform confidence bands for functions estimated nonparametrically with instrumental variables
15.30 – 16.00	Coffee break
16.00 – 16.40	<i>Plenary Talks</i> Alexandre Tsybakov (CREST, Université Paris 6 and Ecole Polytechnique, France) Optimal rates of sparse estimation
16.40 – 17.20	Alexander Goldenshluger (University of Haifa, Israel) Selection of kernel density estimators: L_p -risk oracle inequalities
17.20 – 18.00	Oleg Lepski (Universite de Provence, France) Density estimation on R^d
Saturday, November 7, 2009	
<i>Section 2. Chair: Wolfgang Karl Härdle</i>	
09.00 – 10.00	<i>Plenary Talk</i> Vladimir Spokoiny (Weierstrass Institute for Applied Analysis and Stochastics, Germany) Saddle point model selection
10.00 – 10.30	Coffee break
10.30 – 11:10	<i>Plenary Talks</i> Anatoli Juditsky (Universite J. Fourier, France) On statistical applications of l_1 -recovery
11.10 – 11.50	Sara van de Geer (Seminar für Statistik ETH Zürich, Switzerland) On the conditions to prove oracle results for the Lasso
11.50 – 12.30	Dominique Picard (Universite Denis-Diderot, France) LOL : Learning out of leaders
12.30 – 14.00	Lunch

Section 3. Chair: Nikolaus Hautsch

14.00 – 14.40	<i>Plenary Talks</i> <u>Peter Bühlmann</u> (Seminar für Statistik ETH Zürich, Switzerland) Statistics for high-dimensional data: toward more reliable results
14.40 – 15.20	<u>Enno Mammen</u> (Mannheim, Germany) Nonparametric regression with nonparametrically generated covariates
15.20 – 16:00	<u>Ya’acov Ritov</u> (HUJI, Jerusalem, Israel) Sparse empirical Bayes analysis
16.00 – 16.15	Coffee break
16.15 – 16.35	<i>Contributed Talks</i> <u>Richard Nickl</u> (University of Cambridge, United Kingdom) Finite sample confidence bands for needlet estimators on the unit sphere
16.35 – 16.55	<u>Angelika Rohde</u> (Universität Hamburg, Germany) Adaptive confidence sets for the best approximating model
16.55 – 17.15	<u>Nicole Krämer</u> (Machine Learning Group, TU Berlin, Germany) Regularized estimation of large-scale gene association networks using graphical Gaussian models
17.15 – 17.30	Coffee break
17.30 – 17.50	<i>Contributed Talks</i> <u>Stefan Sperlich</u> (Georg-August Universität Göttingen, Germany) An adaptive model class: sliding from fixed to random effects models
17.50 – 18.10	<u>Ying Chen</u> (National University of Singapore, Singapore) Robust risk management
19.00	Conference Dinner

Sunday, November 8, 2009

Section 4. Chair: Dominique Picard

09.00 – 09.40	<i>Plenary Talks</i> <u>Mikhail Malyutov</u> (Northeastern University, Boston, USA) Capacity of screening comparison for three methods of the outputs analysis
09.40 – 10.20	<u>Gerard Kerkyacharian</u> (Laboratoire de probabilités et modèles aléatoires, Paris, France) Different constructions of needlets and their use in statistic
10.20 – 10.50	Coffee break
10.50 – 11.10	<i>Contributed Talks</i> <u>Shota Gugushvili</u> (Technische Universiteit Eindhoven, Holland) Nonparametric inference for discretely sampled Lévy processes
11.10 – 11.30	<u>Elmar Diederichs</u> (Free University of Berlin, Germany) Sparse nongaussian component analysis by semidefinite programming
11.30 – 11.50	<u>Nora Serdyukova</u> (Weierstrass Institute for Applied Analysis and Stochastics, Germany) Local parametric estimation under noise misspecification in regression problem