

*PROBABILITY THEORY AND STATISTICS IN HIGH AND INFINITE DIMENSIONS*

*Conference on the occasion of Evarist Giné's 70th birthday*

*University of Cambridge, UK.*

**PROGRAM**

MONDAY, 23rd June 2014, MR 2, Centre for Mathematical Sciences

08:30-09:20 Registration & Coffee

09:25 Opening: James Norris, Director of the Statistical Laboratory

09:30 MICHEL LEDOUX (Toulouse)

*Stein's method, logarithmic Sobolev and transport inequalities*

10:00 RAFAL LATALA (Warsaw)

*Suprema of Bernoulli processes*

10:30-11:00 Coffee Break

11:00 FRIEDRICH GÖTZE (Bielefeld)

*Asymptotic expansions for entropy distances in limit theorems*

11:30 ALEXANDER RAKHLIN (University of Pennsylvania)

*Sequential complexities and uniform martingale LLN*

12:00 RAMON VAN HANDEL (Princeton)

*Cauchy-Schwarz principles for uniform entropy*

12:30-14:15 Lunch Break

14:15 AAD VAN DER VAART (Leiden)

*Adaptive nonparametric credible balls*

14:45 ISMAËL CASTILLO (Paris)

*On the nonparametric Bernstein-von Mises phenomenon*

15:15 VICTOR DE LA PENA (Columbia)

*TBC*

15:45-16:15 Coffee Break

16:15-16:45 SHAHAR MENDELSON (ANU & Technion)

*On the structure of random coordinate projections*

16:45-17:15 ADITYANAND GUNTUBOYINA (UC Berkeley)

*Adaptation in some shape-constrained regression problems*

17:20 *Wine Reception*, Centre for Mathematical Sciences

TUESDAY, 24th June 2014, MR 2, Centre for Mathematical Sciences, Cambridge

09:30 LUCIEN BIRGÉ (Paris)

*A robust and adaptive estimator for regression I*

10:00 YANNICK BARAUD (Nice)

*A robust and adaptive estimator for regression II*

10:30-11:00 Coffee Break

11:00 PASCAL MASSART (Paris)

*Estimator selection: methods and calibration.*

11:30 PATRICIA REYNAUD-BOURET (Nice)

*Exponential inequalities and local independence graphs to unravel functional neuronal connectivity*

12:00 LUTZ DÜMBGEN (Bern)

*Confidence bands for distribution functions: A new look at the Law of the Iterated Logarithm*

12:30-14:15 Lunch Break

14:15 GERARD KERKYACHARIAN (Paris)

*Regularity of Gaussian processes in a geometric framework*

14:45 MARKUS REIß (Berlin)

*Estimation of the Lévy measure: statistical inverse problem and Donsker Theorem*

15:15 VICTOR CHERNOZHUKOV (MIT)

*Gaussian approximations and bootstrap with  $p \gg n$*

15:45-16:15 Coffee Break

16:15 JOEL ZINN (Texas A & M University)

*Functional depth and quantiles*

16:45 RICHARD DUDLEY (MIT)

*Some historical remarks on the Giné-Zinn work on empirical processes*

19:30 Conference Dinner, Hall, St. John's College, Cambridge

WEDNESDAY, 25th June 2014, MR 2, Centre for Mathematical Sciences, Cambridge

- 09:30 DAVID MASON (Delaware)  
*The Hurst phenomenon and the rescaled range statistic*
- 10:00 MARTEN WEGKAMP (Cornell)  
*Adaptive estimation of the copula correlation matrix for semi-parametric elliptic copulas*
- 10:30-11:00 Coffee Break
- 11:00 KRZYSZTOF OLESZKIEWICZ (Warsaw)  
*Precise moment and tail estimates for Rademacher series in terms of weak parameters*
- 11:30 RADOSLAW ADAMCZAK (Warsaw)  
*Moment estimates implied by modified log-Sobolev inequalities*
- 12:00 UWE EINMAHL (Brussels)  
*General Strassen type results for rescaled partial sum processes in Euclidean space*
- 12:30-14:15 Lunch Break
- 14:15 ALEXANDER TSYBAKOV (Paris)  
*Empirical entropy, minimax regret and minimax risk*
- 14:45 CUN-HUI ZHANG (Rutgers)  
*On tensor completion via nuclear norm minimization*
- 15:15 GABOR LUGOSI (Barcelona)  
*Empirical risk minimisation for heavy-tailed losses*
- 15:45 RUDY BERAN (UC Davis)  
*Estimating a directional trend from noisy directional data*
- 16:15 End of Conference