Program of the Workshop

Thursday, June 4

12:45 – 13:45	Registration
13:45 – 14:15	Opening
Session 1	
14:15 – 14:45	**Rudolf Beran** Hypercube Fits to the Multivariate Linear Model
14:45 – 15:15	**Xiaohong Chen** Optimal Sup-norm Rates, Adaptivity and Inference in Nonparametric Instrumental Variables Regression
15:15 – 15:45	**Christoph Rothe** A Discontinuity Test for Identification in Triangular Nonseparable Models
15:45 – 16:15	Break
Session 2	
16:15 – 16:45	**Friedrich Götze** Expansions of Entropy and Fisher-Information Distances
16:45 – 17:15	**Wolfgang Karl Härdle** Distillation of News Flow into Analysis of Stock Reactions
17:15 – 17:45	**Valentin Konakov** Discrete parametrix method and its applications
17:45 – 19:00	Poster session

Friday, June 5

Session 3	
10:15 - 10:45	**Oleg Lepski** Adaptive estimation in the convolution structure density model
10:45 – 11:15	**Oliver Linton** Semiparametric Dynamic Portfolio Choice with Multiple Conditioning Variables
11:15 – 11:45	**Steve Marron** Object Oriented Data Analysis
11:45 – 12:15	Break
Session 4	
12:15 – 12:45	**Axel Munk** Fast FDR based Change Point Segmentation
12:45 – 13:15	**Jens Perch Nielsen** In-sample forecasting applied to reserving and mesothelioma
13:15 – 14:45	Lunch
Session 5	
14:45 – 15:15	**Michael Nussbaum** Asymptotic equivalence of pure quantum state estimation and Gaussian white noise
15:15 – 15:45	**Byeong U. Park** Additive functional regression
15:45 – 16:15	Break
Session 6	
16:15 – 16:45	**Dominique Picard** Bayesian procedures for data with geometrical structure
16:45 – 17:15	**Wolfgang Polonik** Extreme values of Gaussian random fields on growing manifolds with applications to filament estimation
17:15 - 17:45	**Markus Reiß** Sequential adaptation for statistical inverse problems
19:00	Conference dinner

Saturday, June 6

Session 7	
09:30 – 10:00	**Peter Bühlmann** Causal inference: 60 years ago and today
10:00 - 10:30	**Jianqing Fan** Modeling Large Portfolio Risks and Networks with Structured Nonparametrics
10:30 – 11:00	**Jean-Pierre Florens** Functional linear regression with functional response
11:00 - 11:30	Break
Session 8	
11:30 – 12:00	**Aad van der Vaart** On estimating a causal effect when there are many confounders
12:00 – 12:30	**Qiwei Yao** Identifying Cointegration by Eigenanalysis
12:30 – 13:00	**Harrison Zhou** Community Detection: Minimaxity and A Computationally Efficient Algorithm
13:00 – 13:30	Closing