

Weierstrass Institute for Applied Analysis and Stochastics

Workshop on Validation in Statistics and Machine Learning

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Mohrenstrasse 39 · 10117 Berlin · Germany · Tel. +49 30 20372 0 · www.wias-berlin.de · WIAS Berlin, 6/7 October 2010

The workshop location



- Weierstrass Institute for Applied Analysis and Stochastics
- part of the Leibniz association

- independent, publicly funded research institute
- lpha pprox 120 members of staff
- 7 research groups, 2 Leibniz groups
- object-oriented research in applied analysis and stochastics



Funding of the Workshop



Weierstrass Institute for Applied Analysis and Stochastics





How do we convince ourselves and others that our empirical findings are valid?

- 1. no ground truth in many real-world applications
- 2. difficulties to reproduce published results
- **3. peer pressure** to only publish positive findings and significant improvements
- 4. pre-publication optimization of the algorithms and **publication bias**
- 5. high instability of empirical results

6. ...



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- 13 invited talks
- 3 contributed talks
- 8 poster presentations (this afternoon!)
- > 50 participants
- lively discussions after the talks, in the coffee and lunch breaks, and at the conference dinner

Focus on biological and medical applications, but:

Validation is highly important in **all** applications of statistics and machine learning!!



Wednesday, October 6, 2010	
09.00 - 09.15	Welcome
Session: "Telling the Story"	
10.45 – 11.15	Coffee break
Session:" Variable Importance"	
12.20 – 14.00	Lunch Break
Session: "Reproducibility "	
15.30 – 17.00	Poster Session and Coffee Break
Session: "Assessing Prediction Models"	
20.00 - 24.00	Conference Dinner at
	"Tapas y Más Tres"

