Statistical
Regularization

Lecture Series

of the German-Swiss research group FOR 916 "Statistical Regularization" and the
research group 1023 "Identification in Mathematical Models"
on

"Introduction to aggregation of estimators"

by

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(CREST - ENSAE)

October 24 - 31, 2012

at
Georg-August University Göttingen
Institute for Mathematical Stochastics

October 24, 2012, 10:15-11:45 - Lecture I
- Three main types of aggregation. Least squares versus exponentially weighted aggregates.

October 29, 2012, 10:15-11:45 - Lecture II
- Decision theoretic framework of aggregation. Oracle inequalities and optimal rates of aggregation. Connection to nonparametric estimation and adaptation.

October 31, 2012, 10:15-11:45 - Lecture III
- Sparsity pattern aggregation. Exponential screening and optimal rates of sparse estimation.

Venue: Seminar Room 5.101, Institute for Mathematical Stochastics (IMS)
Address: Goldschmidtstr. 7, 37077 Göttingen

For **registration** and further requests please contact for916@math.uni-goettingen.de.

For an extended abstract please visit the DFG-SNF Research Group FOR916 *"Statistical Regularization"* www.stochastik.math.uni-goettingen.de/for916/lecture_series_tsybakov .