MATHEMATICS FOR daTa ScieNce



USUS

ANAND VIDYASHANKAR George Mason University, Virginia

EMPIRICAL PROCESSES IS A SET OF LECTURES WITHIN THE COURSE

OF ADVANCED STATISTICAL METHODS FOR THE MATHEMATICS FOR DATA SCIENCE STUDY PLAN

Syllabus

- Motivation to Empirical Processes and High dimensional problems.
- Concentration bounds and their functional versions.
- Maximal Inequalities
- Large deviation Theory
- Uniform laws of large numbers

INFORMATION:

http://datascience.maths.unitn.it/events/ep2 019/index.html







Dipartimento di Matematica

- Metric entropy and its applications
- Central limit Theorems
- Applications to Robust Inference and Classification problems
- Applications to Branching Processes and Markov Processes (time permitting)

SCHEDULE

Monday 2019/06/10 9.00-12.00 Tuesday 2019/06/11 9.00-12.00 Friday 2019/06/14 9.00-12.00 Monday 2019/06/17 9.00-12.00 Tuesday 2019/06/18 9.00-12.00 Thursday 2019/06/20 9.00-12.00 @ Room 220, Polo Ferrari 1

DETAILS

- Venue: Polo Scientifico e Tecnologico F. Ferrari
- Language: English
- Admission: Course is open to everyone and free.
- How to apply: send an email to Claudio Agostinelli (claudio.agostinelli@unitn.it)