

TWO-DAY WORKSHOP ON

Post-Model Selection

LEUVEN – 22-23 AUGUST 2016

This meeting is an event of the “Scientific research community - wetenschappelijke onderzoeksgemeenschap (WOG)” on “**Asymptotic theory for multidimensional statistics**” sponsored by the FWO (Flemish Research Foundation).

Program

MONDAY August 22, 2016

9.30-9:45	Welcome and opening of the workshop	
9:45-10:45	Ulrike Schneider <i>(Vienna University of Technology)</i>	Exact post-model selection inference: uniformly valid confidence sets based on the lasso
10:45-11:15	Tea and coffee break	
11:15-12:30	Jonathan Taylor <i>(Stanford University)</i>	Selective inference in linear regression
12:30-14:00	Lunch break	
14:00-15:00	Xiaoying Tian <i>(Stanford University)</i>	Selective inference with a randomized response
15:00-15:30	Tea and coffee break	
15:30-16:30	Damian Kozbur <i>(ETH Zürich)</i>	Inference for large functionals after model selection with applications to pricing
18:30	Dinner	(only when registered using package 2)

TUESDAY August 23, 2016

9:00-10:00	François Bachoc <i>(University Paul Sabatier Toulouse)</i>	Valid confidence intervals for post-model-selection predictors
10:00-11:00	Ali Charkhi <i>(KU Leuven)</i>	Incorporating the selection procedure in inference
11:00-11:30	Tea and coffee break	
11:30-12:30	Jonathan Taylor <i>(Stanford University)</i>	Further topics in selective inference
12:30-14:00	Lunch break	
14:00-15:00	Nils Lid Hjort <i>(University of Oslo)</i>	Large-sample theory for bagging
15:00-15:30	Tea and coffee break	
15:30-16:30	Dominik Rothenhäusler <i>(ETH Zürich)</i>	Confidence intervals for maximin effects in inhomogeneous large-scale data
16:30-16:40	Closing	