



香港浸會大學
HONG KONG BAPTIST UNIVERSITY



香港浸會大學理學院
HKBU Faculty of Science

Department of Mathematics
Statistics Research and Consultancy Centre

50th Anniversary Lecture Series

High-Dimensional Statistical Inference: From Vectors to Matrices



Professor T. Tony Cai

*Dorothy Silberberg Professor and Professor of Statistics
The Wharton School
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Date: 12 January 2012 (Thursday)

Time: 3:00 pm - 4:00 pm (Preceded by Reception at 2:30 pm)

Venue: SCT909, Cha Chi-ming Science Tower,
Ho Sin Hang Campus,
Hong Kong Baptist University

Abstract

Driven by a wide range of applications, high-dimensional statistical inference has seen significant developments over the last few years. These and other related problems have also attracted much interest in a number of fields including applied mathematics, engineering, and statistics. In this talk I will discuss some recent advances on several problems in high-dimensional inference including compressed sensing, low-rank matrix recovery, and estimation of large covariance matrices. The connections as well as differences among these problems will be also discussed.



All are welcome



For enquires please contact Ms. Claudia Chui, 3411 2348.

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