THE UNIVERSITY OF CHICAGO

Department of Statistics

DISSERTATION PROPOSAL

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Some Problems Related to Sparse, Low Rank, Contamination, and Changepoint Structure

THURSDAY, December 13, 2018, at 2:00 PM
Jones 304, 5747 S. Ellis Avenue

ABSTRACT

The first part of the proposal will be on properties of iterative algorithms for sparse and low rank problems, including some lower bound formulation. The second part of the proposal will discuss minimax rates for some special structures, in particular for contaminated density estimation and for high dimensional changepoint detection problem.