UNIVERSITÉ DE GENÈVE

GENEVA SCHOOL OF ECONOMICS AND MANAGEMENT

Research Seminars 2022

Research Center for Statistics

25 February 2022

Jonathan Boon Han Koh, University of Bern, Switzerland
Modelling and Predicting Extreme Wildfires

4 March 2022

Gilles Stupfler, ENSAI, France
Asymmetric Least Squares Techniques for Extreme Risk Assessment

11 March 2022

Joseph G. Ibrahim, University of North Carolina School of Public Health, USA
Assessment of Homogeneity and Consistency for Network Meta-Analysis

18 March 2022

Aaditya K. Ramdas, Carnegie Mellon University, USA
Game-Theoretic Statistics and Safe Anytime-Valid Inference

25 March 2022

Jakob Zscheischler, Helmholtz Centre for Environmental Research - UFZ, Germany
The Emergence of Compound Event Analysis as a New Research Frontier

1st April 2022

Laura Lea Sacerdote, Università degli studi di Torino, Italy
From Single Neuron to Networks: The Integrate and Fire Paradigm
(jointly with Petr Lansky and Federico Polito)

8 April 2022

Francis K.C. Hui, The Australian National University, Australia
GEE-Assisted Variable Selection for Binary Latent Variable Models
(jointly with Samuel Mueller (School of Mathematics and Physical Sciences, Macquarie University) and A.H. Welsh (Research School of Finance, Actuarial Studies and Statistics, The Australian National University))

29 April 2022

Federico Martellosio, University of Surrey, UK
Non-Identifiability in Network Autoregressions

6 May 2022

Yoav Zemel, University of Cambridge, UK
Limiting Laws for Optimal Transport Plans on Finite Spaces

13 May 2022

Jeremias Knoblauch, University College London, UK
Optimization-Centric Generalizations of Bayesian Inference

20 May 2022

Heather Battey, Imperial College London, UK
Inducement of Sparsity

21 June 2022

Rainer von Sachs, Université catholique de Louvain, Belgium
Statistical Inference for Intrinsic Wavelet Estimators of Covariance Matrices in a log-Euclidean Manifold
(jointly with Johannes Krebs (Eichstätt) and Daniel Rademacher (Heidelberg))

23 September 2022

Xuming He, University of Michigan, USA
Covariate-Adjusted Expected Shortfall: Some Recent Developments

30 September 2022

Frank Roettger, GSEM
Total Positivity in Multivariate Extremes
(jointly with Sebastian Engelke and Piotr Zwiernik)

7 October 2022

Alessia Caponera, EPFL, Switzerland
Functional Estimation of Anisotropic Covariance and Autocovariance Operators on the Sphere
(jointly with Julien Fageot, Matthieu Simeoni, and Victor M. Panaretos)

21 October 2022

Pierre Vandergheynst, EPFL, Switzerland
Graph Signal Processing: Neural Nets and Beyond

28 October 2022

Mikhail Zhelonkin, Erasmus University Rotterdam, The Netherlands
Outlier Robust Inference in Weak Linear Instrumental Variable Models

4 November 2022

Michaël Lalancette, Technical University of Munich, Germany
Learning Extremal Graphical Structures in High Dimensions

18 November 2022

Tengyao Wang, London School of Economics and Political Science, UK
Sparse Change Detection in High-Dimensional Linear Regression

25 November 2022

Niklas Andreas Pfister, University of Copenhagen, Denmark
Distribution Generalization and Identifiability in IV Models

2 December 2022

Anne Ruiz-Gazen, Toulouse School of Economics, France
Spatial Simultaneous Autoregressive Models for Compositional Data: Application to Land Use
(jointly with Christine Thomas-Agnan, Thibault Laurent, Thi Huong An Nguyen, Raja Chakir, and Anna Lungarska)

9 December 2022

Ottavia Telve, Intesa Sanpaulo, Italy
Treatment of COVID-19 Recession in Italian Default Rate Projection Model

16 December 2022

Matthieu Lerasle, ENSAE, France
Some Phase Transition Phenomena in Graphical Data Analysis