Econometric Institute Workshop: Robust Statistics

Thursday, February 8th.

9:30 – 10:00 - Welcome

10:00 – 11:00 **Elvezio Ronchetti** (University of Geneva)
Robust and Consistent Variable Selection in High-dimensional Generalized Linear Models

11:00 – 12:00 **Roger Koenker** (University of Illinois Urbana-Champaign)
Fly-By-Night Life Insurance and the NPMLE for Weibull Frailty Models

12:00 – 13:30 Lunch break

13:30 – 14:30 **Partick Groenen** (Erasmus University Rotterdam)
A Regression Perspective of Binary and Multi-Class Support Vector Machines

14:30 – 15:30 **Marco Avella Medina** (Massachusetts Institute of Technology)
Robust Estimation of High-dimensional Covariance and Precision Matrices

15:30 – 16:00 - Break

16:00 – 17:00 **Johanna Ziegel** (University of Bern)
Robust Forecast Evaluation of Expected Shortfall

17:00 – 18:30 Panel discussion: Future Directions and Unsolved Problems

18:30 – 19:30 Drinks

Friday, February 9th.

9:30 – 10:00 – Morning coffee

10:00 – 12:00 – **Peter Rousseeuw & Mia Hubert** (KU Leuven)
Cellwise Outliers and Robustness

12:00 – 13:30 – Lunch break

13:30 – 14:30 – **Po-Ling Loh** (University of Wisconsin-Madison)
New Perspectives for Robust/High-dimensional Estimation

14:30 – 15:30 – **Xuming He** (University of Michigan)
Censored Quantile Regression

15:30 – 16:00 – Break

16:00 – 17:00 – **Taisuke Otsu** (London School of Economics)
Robust Estimation and Inference for Moment Condition Models

17:00 – 18:00 – Informal Meeting with an Editor: **Xuming He** (Former editor of the Journal of the American Statistical Association)

Saturday, February 10th.

Social Program