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Estimation of Nonsmooth Functionals

March 9, 2016
3:20 – 4:20pm
Light refreshments will be served @ 3pm
110 Frelinghuysen Road
Hill Center, Room 552

Abstract: In this talk I will discuss some estimation problems where standard approaches fail. These problems exhibit some interesting features that are significantly different from those that occur in estimating smooth functionals. I will discuss a general lower bound technique and illustrate the ideas by focusing on optimal estimation of the L1 norm.

Bio: Dr. Mark Low has a PhD from Cornell University, and a ScB from Brown University. He is currently a Walter C. Bladstrom Professor, Professor of Statistics, at University of Pennsylvania Wharton School. His research interests include: decision theory, nonparametric function estimation, statistical inference.