

Doctoral Workshop on Decision Mathematics and Statistics

Thursday, 6th June 2024 - Auditorium 5

Organizing Committee : Jérôme Bolte, Abdelaati Daouia, Sébastien Gadat, Stéphane Villeneuve

09:55 – 10:00 Introduction

10:00 – 11:00 Session 1 - Chairman: Adrien Blanchet

10:00 – 10:30 Anh Dung Le

"Well-posedness of McKean-Vlasov SDEs with density-dependent drift"

10:30 - 11:00 Léo Portales

"On the sequential convergence of Lloyd's algorithms"

11:00 - 11:30 Break

11:30 - 12:30 Session 2 - Chairman: Julien Chhor

11:30 - 12:00 Joseph Hachem

"Extreme value estimation for heterogeneous heavy-tailed data"

12:00 - 12:30 Clément Lalanne

"Private learning from users' data"

12:30 - 14:00 Lunch break

14:00 - 15:00 Session 3 - Chairman: Pascal Bégout

14:00 - 14:30 Marelys Crespo Navas

"Discretisation of Langevin Diffusion in a weak log-concave case"

14:30 - 15:00 Le Quoc-Tung

"On the geometric and computational complexity of polynomial bilevel optimization"

15:00 - 15:30 Break

15:30 - 16:30 Session 4 - Chairman: Jérôme Renault

15:30 - 16:00 Ashot Aleksian

"Metastable behavior of measure-dependent stochastic processes"

16:00 - 16:30 Jinghua Duan

"Optimal stopping with uncertainty in drift parameters"

16:30 Conclusion



30 mns are devoted to each presentation: 25 mns for the presentation and 5 mns for the discussion with the floor