# Stein's Method: The Golden Anniversary (13 Jun 2022–08 Jul 2022) Workshop on Statistical and Machine Learning



\*<u>Registration</u> is required for this program.

### Venue

27 - 30 June: IMS Auditorium

01 July: S16-03-05/06 (6 Science Drive 2, S117546)



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## Workshop on Statistical and Machine Learning (27 June to 1 July 2022)

27 - 30 June: IMS Auditorium 01 July: S16-03-05/06 (6 Science Drive 2, S117546)

Monday, 27 June 2022				
Time	Title	Speaker		
0915-0930	Registration			
0930-1015	Motif counting via subgraph sampling	Sumit Mukherjee Columbia University, USA		
1015-1045	Tea Break			
1045-1130	Efron-Stein inequalities for random matrices	Daniel Paulin The University of Edinburgh, Scotland		
1130-1330	Lunch Break			
1330-1415	Normal approximation for associated point processes with applications to fire incident simulation using permanental Cox processes	Nathakhun Wiroonsri King Mongkut's University of Technology Thonburi, Thailand		
1415-1445	Tea Break			
1445–1530	Stein's method and moment duality for two- island model approximations	Han Liang Gan Waikato University, New Zealand		
Tuesday, 28 June 2022				
Time	Title	Speaker		
0915-0930	Registration			
0930-1015	Gaussian process approximation using Stein's method, with applications to queues	Nathan Ross The University of Melbourne, Australia		
1015-1045	Tea Break			
1045-1130	Probabilistic interpretation of a theorem of Kolmogorov using the zero bias transformation	Uwe Schmock Vienna University of Technology, Austria		
1130-1330	Lunch Break			
1330-1415	How good is your Bayesian CLT? Finite- sample error bounds for a variety of useful divergences	Mikolaj Kasprzak Université du Luxembourg, Luxembourg		

Wednesday, 29 June 2022				
Time	Title	Speaker		
0910-0930	Registration			
0930-1015	Relative goodness-of-fit testsfor models with latent variables	Arthur Gretton Gatsby Computational Neuroscience Unit, UK		
1015-1045	Tea Break			
1045-1130	Testing goodness of fit of conditional density models with kernels	Wittawat Jitkrittum Google Research, USA		
1130–1330	Lunch Break			
1330-1530	Excursion			
Thursday, 30 June 2022				
Time	Title	Speaker		
0915-0930	Registration			
0930–1015	Regularized Stein variational gradient descent and Langevin dynamics	Krishna Balasubramanian University of California, Davis, USA		
1015–1045	Tea Break			
1045-1130	Geometry, characteristicness, and weak convergence control of Stein kernels	Alessandro Barp University of Cambridge, UK Alan Turing Institute, UK		
1130-1330	Lunch Break			
1330-1415	Representation learning in two-layer neural networks	Murat A. Erdogdu University of Toronto, Canada		
1415–1445	Tea Break			
1445-1530	Sampling with constraints using Stein variational gradient descent and Langevin dynamics	Xin Tong National University of Singapore, Singapore		
Friday, 01 July	Friday, 01 July 2022			
Time	Title	Speaker		
0915-0930	Registration			
0930-1015	Gaussian variational inference with Wasserstein gradient flows (Lambert et al. 2022)	Adil Salim Microsoft Research, USA		
1015-1045	Tea Break			
1045-1130	Stein kernels, functional inequalities and applications in statistics.	Adrien Saumard ENSAI Bruz, France		
1130-1330	Lunch Break			

Friday, 01 July 2022			
Time	Title	Speaker	
1330-1400	A unifying view on kernelised Stein discrepancy tests for goodness-of-fit	Wenkai Xu University of Oxford, UK	
1400-1430	Stein's Method for Poisson-Exponential Distributions	Anum Fatima University of Oxford, UK	
1430-1530	Short Talks		

This schedule is accurate as of 27 June. It is subjected to changes.