

# Analysis of High-Dimensional Data

**Jönköping International Business School, February, 16-17, 2012**

Welcome to a workshop on high-dimensional analysis, in particular if you are a research student or are supervising some with an interest in high-dimensional problems. The main idea is that we should learn who is doing what in this very interesting area. We interpret high-dimensional analysis in a very broad sense. Hence we welcome mathematicians, mathematical statisticians, statisticians and others who have an interest in the area, e.g. in

- random matrices, in particular Gaussian and Wishart matrices
- free probability, R-transform, free convolution, independence versus freeness
- analysis of large data sets,
- various types of  $p, n$ -asymptotics including Kolmogorov asymptotics
- functional data analysis, smoothing methods (splines),
- regularization methods (Ridge, PLS, variable selection, blocking),
- estimation and testing with more variables than observations

Many applications can be found within the field of signal processing, finance and environmental sciences.

We encourage participants to deliver a short presentation of their interest in high-dimensional analysis. A lot of time will be devoted to general discussions and already today we have around 10 speakers. The meeting is supported by the Swedish Environmental Agency and GRAPES. We have also applied for more funding but today we are happy to state that there is no participation fee and everyone is invited to a joint dinner (16/2) and lunch (17/2). However, participants have to make their own hotel booking. If possible we will support a few with hotel costs.

**Schedule:** 13.00, 16/2 - 13.30 17/2. Detailed schedule is forthcoming

**Maps, parking info etc are available here:** <http://hj.se/jibs/om-oss/besokare.html>

**Contact info:** Dietrich von Rosen, 018-67 20 25, [dietrich.von.rosen@slu.se](mailto:dietrich.von.rosen@slu.se) and Thomas Holgersson, 036-10 17 48, [thomas.holgersson@ihh.hj.se](mailto:thomas.holgersson@ihh.hj.se)

**Registration and meals:** Please announce attendance to the conference (including dinner 16/2 and lunch 17/2) to Thomas Holgersson (contact info above) not later than January 30. Note that the meals are free but registration is binding. Please state any allergies, vegetarian food preferences, etc.

Warmly welcome

Thomas, Dietrich