

SFB 1294 DA Days & Annual Meeting 2023

September 11th – 13th, 2023

University of Potsdam

Campus Griebnitzsee | Building 6 | lecture hall H01 & H02

	September 11 th	September 12 th	September 13 th
09:30	Kalman Lecture: On posterior consistency in non-linear Bayesian data assimilation problems Richard Nickl <i>(University of Cambridge)</i>	Causal conclusions from a cut-off: the regression discontinuity design in theory and practice Stéphanie van der Pas <i>(Amsterdam UMC)</i>	Some old and some new results on the data-driven modeling of complex systems Ioannis Kevrekidis <i>(Johns Hopkins University)</i>
10:30	Coffee break		
11:15	Bayesian inverse problems for personalised medicine Han Cheng Lie <i>(University of Potsdam)</i>	The filtering equations. Existence and uniqueness of solutions in spaces of measures Dan Crisan <i>(Imperial College London)</i>	Machine Learning with Active Particles Frank Cichos <i>(University Leipzig)</i>
12:00	Lunch		
13:30	An update on Multi-iteration Estimators for Stochastic Optimization Raúl Tempone <i>(RWTH Aachen)</i>	Learning to reflect: On data-driven approaches to stochastic control Claudia Strauch <i>(Aarhus University)</i>	Statistical inference for SDE-models with applications Michael Sørensen <i>(University of Copenhagen)</i>
14:15	Multilevel Monte Carlo methods for parametric expectations: distribution and robustness measures Sebastian Krumscheid <i>(RWTH Aachen)</i>	Sampling with Stein Discrepancies Chris Oates <i>(Newcastle University)</i>	From trajectories to models: learning the stochastic dynamics of living systems Pierre Ronceray <i>(Aix-Marseille Université)</i>
15:00 – 17:00	Poster Session & Coffee	15:00	Coffee Break
		15:30 – 16:30	PI Meeting <i>(SFB 1294 internal)</i>