

	Saturday 11 th of July	Sunday 12 th of July	Monday 13 th of July
9:30-11:00	Chopin (Paris) Sequential Monte Carlo, Sequential Quasi Monte Carlo, and their use in sequential inference in hidden Markov and related models Pt1	Dawid (Cambridge) Fundamentals of Prequential Analysis Pt1	Dawid (Cambridge) Fundamentals of Prequential Analysis Pt2
11:00-11:15	Coffee	Coffee	Coffee
11:15-12:45	Lugosi (UPF) Online learning with structured experts Pt1	Chopin (Paris) Sequential Monte Carlo, Sequential Quasi Monte Carlo, and their use in sequential inference in hidden Markov and related models Pt2	Lugosi (UPF) Online learning with structured experts Pt2
12:45-14:15	Lunch	Lunch	Lunch
14:15-14:45	Kalogeropoulos (LSE) Bayesian inference for stochastic volatility models driven by fractional Brownian motion	Kosmidis (UCL) Linking the performance of endurance runners to training and physiological effects via multi-resolution elastic net	[14:15-14:45] Michailidis (Michigan) A distributed algorithm for large scale heterogeneous data sets
14:45-15:15	Ridgway (Paris) PAC-Bayesian AUC classification and scoring	Spiliopoulos (Boston) Irreversible Langevin Samplers and Variance Reduction: A Large Deviations Approach and Discussion on Graphs.	[14:45-15:15] Zoumpoulis (Insead) The Value of Temporally Richer Data for Learning of Influence Networks
15:15-15:45	Villar (Cambridge) Novel bandit-based solutions for practical stochastic scheduling problems	Papaspiliopoulos (UPF) The intrinsic dimension of importance sampling	
15:45-16:00	Coffee	Coffee	Coffee [15:15-15:30]
16:00-17:30	Folia (Manchester) Kalman Filter approach for inference over aggregated stochastic time course data	Evangelou (Bath) An empirical Bayes approach to online parameter learning	[15:30 – 16:00] Gkantsidis (Microsoft Research) Efficient processing of private data in the cloud
	Alexopoulos (AUEB) Bayesian inference for stochastic volatility models with jumps	Touloupou (Warwick) Scalable inference for Markovian and non-Markovian epidemic models	
	Wang (Leicester) Bayesian Covariance Modelling of Big Tensor-Variate Data Sets & Non-parametric On-line Learning of the Unknown Model Parameter Vector	Gerber (Harvard) Convergence of sequential quasi-Monte Carlo smoothing algorithms	[16:00 – 16:30] Daskalakis (MIT) Testing Families of Distributions