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Random Matrices, Random Graphs and Statistical Physics for Machine Learning and Inference | (smr 3703)

Wednesday 18 May 2022

- Adriatico Guest House - Giambiagi Lecture Hall (09:30-15:00)

time	title	presenter
09:30	Rank-1 deformation (2): eigenvalue and eigenvector, fluctuations	MARC POTTERS
10:15	Coffee break	
10:40	Covariance inference (3): Numerical aspects, kernel methods, cross-validation, applications to finance	MARC POTTERS
11:25	Statistical physics and random matrix theory for statistical inference I	MARC LELARGE
12:10	Lunch Break	
14:00	Statistical physics and random matrix theory for statistical inference II	MARC LELARGE
14:45	Break	