



INDIAN STATISTICAL INSTITUTE

Theoretical Statistics and Mathematics Unit, Kolkata

MINI-COURSE

By
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Harvard University

DATE:

Lecture 1: Jan 16, 2025

Lecture 2: Jan 20, 2025

Lecture 3: Jan 21, 2025

TIME:

02:15 PM to 4:00 PM

VENUE:

L- 1

(3rd Floor, A.N. Kolmogorov Bhavan), ISI Kolkata

TITLE:

Optimal Estimation of Functionals in Nonparametric and High-Dimensional Problems

ABSTRACT:

In this short course, we will discuss recent progress in estimating average treatment effect type double robust functionals of interest in observational studies. We will discuss the background of semiparametric efficiency theory, extensions towards higher order influence functions, statistical inference in high dimensions with and without sparsity, and their applications in constructing minimax optimal inference on aforementioned quantities of interest.

ALL ARE CORDIALLY INVITED