A blue globe with red lines and a triangle on it

Description automatically generated**The Blessing of Dimensionality: Theory and Applications**

**A Summer Workshop at the University of Connecticut**

**July 15-18, 2024**

Welcome to Storrs!

All the presentations and discussions will take place in **AUST 344**. We’ll start each day at 9:30am, and from approximately 8:30am we’ll have the Husky Continental Breakfast in room 326 (Danish, fruit salad, iced water, coffee, and tea). Throughout the day we will have light refreshments in room 326.

We will walk together at around 12pm for lunch at the **Student Union** or the **South Dining Hall** (which is just next door to the Eddy dorm building and the Graduate Hotel). You will all receive a magnetic card which can be used in any of the dining halls or the Student Union. Each card is loaded with $100 for the duration of the workshop, and can be used throughout the day, so if you prefer a hot breakfast you can go to the dining hall before coming to Austin hall for the first session. **Please remember to return the meal card before you depart!**

Dinners on Monday and Wednesday will be served at 6:00pm at the Samuel Pickering room at the Graduate Hotel.

**Wi-Fi** is freely available to all guests (connect to the **UCONN-GUEST** Network.) Those who have an **EDUROAM** account can use it, as well.

If you are interested in swimming or other forms of workout, you can purchase a 1-day guest pass from **UConn’s Rec Center** ($10 plus tax).

The Storrs downtown area is very close to campus. It has several restaurants and coffee places, as well as a bank and a supermarket (Price Chopper) if you need.

Remember to **keep receipts** of travel-related expenses for reimbursement.

We hope that you will all have a good time, and are looking forward to excellent presentations and discussions!

Lisa, Alec, Alex, and Haim

**Day 1, July 15**

* 9:15am-9:30am Welcome remarks: Haim Bar.
* 9:30am-10:30am David Donoho - Curse or blessing of dimensionality.
* 11:00am-12:00pm Steve Marron - High Dimension Low Sample Size Asymptotics.
* 12:00pm (approximately) Lunch.
* 1:30pm-2:30pm Alex Shkolnik - The geometry of estimation in high dimensions.
* 3:00pm-4:00pm Discussion session - Alex Shkolnik.
* 4:15pm-5:15pm Discussion session - Steve Marron (Exploring various types of asymptotics. for data integration methods, such as AJIVE and DIVAS).
* 6:00pm Dinner at the Samuel Pickering room at the Graduate Hotel.

**Day 2, July 16**

* 9:30am-10:30am Zhou Fan - Gradient flows for empirical Bayes in high-dimensional linear models
* 11:00am-12:00pm Ian Stevenson - High-dimensional data and problems in neuroscience
* 12:00pm (approximately) Lunch
* 1:30pm-2:30pm Matt Mahoney - Concentration of measure and high-dimensional causal modeling
* 3:00pm-5:00pm Discussion session led by the speakers
* 6:00pm Dinner at TBA

**Day 3, July 17**

* 9:30am-10:30am Martin T. Wells - The middle-scale asymptotics of Wishart matrices.
* 11:00am-12:00pm Michael Mahoney - Machine Learning.
* 12:00pm (approximately) Lunch.
* 1:30pm-2:30pm Lisa Goldberg - Portfolio selection revisited.
* 3:00pm-5:00pm Discussion session - Dhagash Mehta, Dhruv Desai, Joshua Roasler (BlackRock): Leveraging Similarity Learning in Finance.
* 6:00pm Dinner at the Samuel Pickering room at the Graduate Hotel.  
  Remarks by College of Liberal Arts and Sciences Interim Dean, Ofer Harel.

**Day 4, July 18**

* 9:30am-10:30am Discussion session - Zhiyuan Li, Naren Manoj (Toyota Technical Institute)
* 11:00am-11:30am Alec Kercheval - Wrapping up
* 11:30am (approximately) Lunch
* 14:00pm (approximately) Hike
* 6:00pm Dinner at TBA

