

Doctoral Workshop on Decision Mathematics and Statistics

Thursday, 16th June 2022

Organizing Committee: Abdelaati Daouia, Sébastien Gadat, Christine Thomas-Agnan

Conference Secretariat: Aline Soulié, Corinne Vella

30 mns are devoted to each presentation: 25 mns for the presentation and 5 mns for the discussion with the floor

09:55 – 10:00 Introduction by Stéphane Villeneuve

10:00 – 11:00 Session 1: Data Science, Games - Chairman: Eric Gautier

10:00 – 10:30 Yasser Abbas
"Understanding world economy dynamics based on indicators and events"

10:30 - 11:00 Maurizio D'Andrea
"Constant step-size multiplicative weights algorithm in coordination games"

11:00 - 11:30 Break

11:30 - 12:30 Session 2: Algorithms, Statistics - Chairwoman: Anne Ruiz-Gazen

11:30 - 12:00 Ryan Boustany
"Complexity of nonsmooth algorithmic differentiation"

12:00 - 12:30 Lukas Dargel
"A generalized framework for estimating spatial econometric interaction models"

12:30 - 14:00 Lunch break



14:00 - 15:30 Session 3: Games, Optimization, Statistics - Chairman: Fabien Gensbittel

14:00 - 14:30 Ngoc Tâm Lê
"Subgradient sampling for nonsmooth and nonconvex minimization"

14:30 - 15:00 Estelle Medous
"A prediction approach for statistical data integration in survey sampling"

15:00 - 15:30 Étienne de Montbrun
"Convergence of optimistic gradient descent ascent in bilinear games"

15:30 - 16:00 Break

16:00 - 17:00 Session 4: Finance, Games, Optimization - Chairman: Laurent Miclo

16:00 - 16:30 Dana Pizarro
"Dynamic resource constrained reward collection problems: Unified model and analysis"

16:30 - 17:00 Amadou Yoro Thiam
"Efficient subsidized prices in the commodity spot market"

17:00 - 17:05 Conclusion