



THE UNIVERSITY OF
CHICAGO

Department of Statistics
STATISTICS COLLOQUIUM

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Estimation of Nonsmooth Functionals

MONDAY March 7, 2016, at 4:00 PM
Eckhart 133, 5734 S. University Avenue
Refreshments following the seminar in Eckhart 110.

ABSTRACT

In this talk I will discuss some estimation problems where standard approaches fail. These problems exhibit some interesting features that are significantly different from those that occur in estimating smooth functionals.

I will discuss a general lower bound technique and illustrate the ideas by focusing on optimal estimation of the L1 norm.