ΟΙΚΟΝΟΜΙΚΟ ΠΑΝΕΠΙΣΤΗΜΙΟ ΑΘΗΝΩΝ

ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS EXOAH ERIJETHMON & TEXNOAORIAE THE THPOOPOPIAE SCHOOL OF INFORMATION SCIENCES & TECHNOLOGY

TMHMA ΣΤΑΤΙΣΤΙΚΗΣ DEPARTMENT OF STATISTICS

ΚΥΚΛΟΣ ΣΕΜΙΝΑΡΙΩΝ ΣΤΑΤΙΣΤΙΚΗΣ – ΙΑΝΟΥΑΡΙΟΣ 2016

Κωνσταντίνος Δασκαλάκης

Massachusetts Institute of Technology

Testing Properties of Distributions

TETAPTH 13/1/2016 13:00 – 15:00

ΑΙΘΟΥΣΑ 607, 6^{ος} ΟΡΟΦΟΣ, ΚΤΙΡΙΟ ΜΕΤΑΠΤΥΧΙΑΚΩΝ ΣΠΟΥΔΩΝ (ΕΥΕΛΠΙΔΩΝ & ΛΕΥΚΑΔΟΣ)

ΠΕΡΙΛΗΨΗ

Given samples from an unknown distribution, p, is it possible to distinguish whether p belongs to some class of distributions C versus p being far from every distribution in C, by at least ε in total variation distance? This fundamental question has received tremendous attention in Statistics and Computer Science. Nevertheless, even for basic classes of distributions such as monotone, log-concave, unimodal, or product, the optimal sample complexity is unknown. We provide optimal testers for these families. ΟΙΚΟΝΟΜΙΚΟ ΠΑΝΕΠΙΣΤΗΜΙΟ ΑΘΗΝΩΝ

ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS ENDER STORE STAND

TMHMA ΣΤΑΤΙΣΤΙΚΗΣ DEPARTMENT OF STATISTICS

AUEB STATISTICS SEMINAR SERIES – JANUARY 2016

Konstantinos Daskalakis

Massachusetts Institute of Technology

Testing Properties of Distributions

WEDNESDAY 13/1/2016 13:00 - 15:00

ROOM 607, 6th FLOOR, POSTGRADUATE STUDIES BUILDING (EVELPIDON & LEFKADOS)

ABSTRACT

Given samples from an unknown distribution, p, is it possible to distinguish whether p belongs to some class of distributions C versus p being far from every distribution in C, by at least ε in total variation distance? This fundamental question has received tremendous attention in Statistics and Computer Science. Nevertheless, even for basic classes of distributions such as monotone, log-concave, unimodal, or product, the optimal sample complexity is unknown. We provide optimal testers for these families.