

Problem of Prediction

Sponsored by:

Center for Mathematical Studies in Economics and Management Science

Location:

James Allen Center, Evanston Campus, Room 140

Friday, December 2, 2011

10:00 – 11:00am	Wojciech Olszewski: "Theory of Expert Testing"
11:00 – 11:30am	Break
11:30 – 12:00pm	Ronen Gradwohl: "How To Buy Advice"
12:00 – 1:30pm	Lunch
1:30 – 2:00pm	Eran Shmaya: "Testing exchangeable theories" (with Alvaro Sandroni)
2:00 – 2:15pm	Break
2:15 – 3:15pm	Lance Fortnow: "Kolmogorov Complexity and the Problem of Induction"
3:45 – 4:15pm	Sebastien Lahaie: "Maximum Entropy Scoring Rules"
4:30 – 5:30pm	Sham Kakade: "Machine learning, prediction, and the concentration of measure"
7:15pm	Dinner (invitation only)

Saturday, December 3, 2011

8:30 – 9:00am	Continental Breakfast
9:00 – 10:00am	Marco Ottaviani: "Forecasters' Objectives and Strategies" (with Ivan Marinovic and Peter N. Sorensen)
10:00 – 10:15am	Break
10:15 – 11:15am	Dean Foster: "A martingale test of beating the stock market"
11:15 – 11:30am	Break
11:30 – 12:00pm	Nicolas Lambert: "Elicitation and Evaluation of Statistical Forecasts"

12:00 – 1:30pm	Lunch
1:30 – 2:30pm	Terrence Fine: "Varieties of Probability: Meanings and Structures"
2:30 – 2:45pm	Break
2:45 – 3:15pm	Jake Abernethy: "Information Markets for Eliciting Complex Beliefs"