# Technical Program UCL-Duke U. Workshop on Sensing and Analysis of High-Dimensional Data

# Thursday, 4 September 2014

08.00-08.45: Registration

Roberts Foyer, UCL Roberts Engineering Building

08.45-09.00: Welcome

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Miguel Rodrigues and John Shawe-Taylor (UCL)

Robert Calderbank and Lawrence Carin (Duke U.)

09.00-10.30: Invited Talks I

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Chair: David Dunson, Duke U.

Conjugate gradient iterative hard thresholding for compressed sensing and matrix completion

Jared Tanner, University of Oxford

Breaking the coherence barrier – A new theory for compressed sensing Anders Hansen, University of Cambridge

Optimal compressive imaging for Fourier data Gitta Kutyniok, Technical University of Berlin

10.30-11.00: Coffee Break

Roberts Foyer, UCL Roberts Engineering Building

11.00-13.00: Invited Talks II

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Chair: Petros Dellaportas, AUEB

Visual pattern encoding on the Poincaré sphere

Aleksandra Pizurica, Ghent University

Tracking dynamic point processes on networks Rebecca Willett, University of Wisconsin-Madison

Deep Gaussian processes

Neil Lawrence, Sheffield University

Mondrian forests: Efficient random forests for streaming data via

Bayesian nonparametrics

Yee Whye Teh, University of Oxford

13.00-14.30: Lunch Break

14.30-15.30: Whiteboard Session I

Roberts Foyer, UCL Roberts Engineering Building

15.30-16.00: Coffee Break

Roberts Foyer, UCL Roberts Engineering Building

16.00-17.30: Poster Session

Roberts Foyer, UCL Roberts Engineering Building

17.30–18.30: Keynote Lecture

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Chair: Guillermo Sapiro, Duke U.

TBA

Yann LeCun, Facebook and New York University

19.30-21.30: Workshop Dinner

 $South\ Cloisters,\ UCL$ 

# Friday, 5 September 2014

### 08.00-09.00: Registration

Roberts Foyer, UCL Roberts Engineering Building

#### 09.00-10.30: Invited Talks III

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Chair: Arthur Gretton, UCL

NuMax: A convex approach for learning near-isometric linear embeddings

Richard Baraniuk, Rice University

 $Beyond\ stochastic\ gradient\ descent\ for\ large-scale\ machine\ learning$ 

Francis Bach, INRIA

 $Living\ on\ the\ edge:\ Phase\ transitions\ in\ convex\ programs\ with\ random\ data$ 

Joel Tropp, California Institute of Techology

#### 10.30-11.00: Coffee Break

Roberts Foyer, UCL Roberts Engineering Building

#### 11.00-12.30: Invited Talks IV

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Chair: Ingrid Daubechies, Duke U.

Building an automatic statistician

Zoubin Ghahramani, University of Cambridge

Variable selection in high dimensional convex regression

John Lafferty, University of Chicago

 ${\it High-dimensional\ learning\ with\ deep\ network\ contractions}$ 

Stéphane Mallat, Ecole Normale Superieure

## 12.30-14.30: Lunch Break

## 14.30-15.30: Whiteboard Session II

Roberts Foyer, UCL Roberts Engineering Building

#### 15.30-16.00: Coffee Break

Roberts Foyer, UCL Roberts Engineering Building

#### 16.00–17.30: Industry Session – Big Data: Challenges and Opportunities

Roberts G06 Sir Ambrose Fleming LT, UCL Roberts Engineering Building

Moderators: Robert Calderbank (Duke U.) and Patrick Wolfe (UCL)

Panelists: Christophe Bernard (Winton Capital), Christoph Best (Google), Thore Graepel

(Microsoft Research), Gabriel Hughes (Elsevier), Yann LeCun (Facebook)

# Whiteboard Session I

Hard thresholding pursuit algorithms: The greedy way
Jean-Luc Bouchot, Drexel University // RWTH Aachen University

Asymptotic independence of highly coupled very high dimensional data Erol Gelenbe, Imperial College London

A new look at mean embeddings Steffen Grunewalder, University College London

Breaking the coherence barrier – A new theory for compressed sensing Anders Hansen, University of Cambridge

Compressed sensing with side information João Mota, University College London

Visual pattern encoding on the Poincaré sphere Aleksandra Pizurica, Ghent University

Stein shrinkage for cross-covariance operators and kernel independence testing Aaditya Ramdas, Carnegie Mellon University

The distribution of restricted least squares with a Gaussian matrix (invited) Galen Reeves, Duke University

# Whiteboard Session II

Beyond stochastic gradient descent for large-scale machine learning Francis Bach, INRIA

Designer Bayes factorizations: Applications to tensors & networks (invited)
David Dunson, Duke University

High-dimensional change-point detection with sparse alternatives (invited) Farida Enikeeva, University of Poitiers

Bayesian models for social interactions (invited) Katherine Heller, Duke University

Inference in high-dimensional varying coefficient models Mladen Kolar, University of Chicago Booth School of Business Damian Kozbur, ETH Zurich

Fast and robust multiscale methods for high-dimensional data (invited) Mauro Magionni, Duke University

Kernel MMD, the median heuristic and distance correlation in high dimensions Aaditya Ramdas, Carnegie Mellon University

# **Poster Presentations**

Sparse inverse covariance estimation with hierarchical matrices Jonas Ballani, EPFL

On the absence of the RIP in practical CS and the RIP in levels Alexander Bastounis, University of Cambridge

Efficient inference for joint models of LPF and spiking data David Carlson, Duke University

Shrinkage mappings and their induced penalty functions Rick Chartrand, Los Alamos National Laboratory

Deep networks with adapted Haar scattering Xiuyuan Cheng, Ecole Normale Superieure

Dictionary designs for compressive sensing and distributed compressive sensing Wei Chen, University of Cambridge

Unlocking energy neutrality in energy harvesting wireless sensor networks: An approach based on distributed compressed sensing
Wei Chen, University of Cambridge

Mathematically grounded methods for analysing time series data on animal movement Sarah Chisholm, University College London

Orthogonal matching pursuit (OMP) to reconstruct optical coherence tomography (OCT) image Yue Dong, University of Liverpool

Refined analysis of sparse MIMO radar Dominik Dorsch, RWTH Aachen University

Recovery of wavelet expansion from nonuniform Fourier samples via weighted iterative hard thresholding

Jonathan Fell, RWTH Aachen University

Sparsistent additive modeling in multi-task learning Madalina Fiterau, Carnegie Mellon University Mladen Kolar, University of Chicago Booth School of Business

 $Low-complexity\ compressive\ sensing\ detection\ for\ spatial\ modulation\ in\ large-scale\ multiple\ access\ channels$ 

Adrian Garcia-Rodriguez, University College London

A multiscale approach to discrete optimal transport Sam Gerber, Duke University

Multichannel adaptive filtering in compressive domains Karim Helwani, Huawei European Research Center

Modulator design for binary classification of Poisson measurements Jiaji Huang, Duke University Robert Calderbank, Duke University

Analyzing the structure of multidimensional compressed sensing problems through local coherence Alex Jones, University of Cambridge

Robust uniform recovery of low-rank matrices from Gaussian measurements Maryia Kabanava, RWTH Aachen University

Matrix completion on graphs Vassilis Kalofolias, EPFL

Tensor low-rank and sparse light field photography Mahdad Hosseini Kamal, EPFL

Coherence and sufficient sampling densities for reconstruction in compressed sensing Franz Kiraly, University College London

Learning with cross-kernels and ideal PCA Franz Kiraly, University College London

Modeling correlated arrival events with latent semi-Markov processes Wenzhao Lian, Duke University

MUSIC for single-snapshot spectral estimation: Stability and super-resolution Wenjing Liao, Duke University
Albert Fannjiang, University of California, Davis

Terahertz imaging via block based compressive sensing Lin Liu, University of Liverpool

Sparse recovery conditions and realistic forward modeling in EEG/MEG source reconstruction Felix Lucka, University of Munster

Fast and robust multiscale dictionary learning Mauro Maggioni, Duke University

Distributed compressed sensing algorithms: Completing the Puzzle João Mota, University College London

A unified algorithmic approach to distributed optimization João Mota, University College London

Learning from negative examples for machine translation Tsuyoshi Okita, Dublin City University

Finite dimensional FRI for reconstruction of sparse signals Jon Onativia, Imperial College London Pier Luigi Dragotti, Imperial College London Supervised learning on an unsupervised atlas Nikolaos Pitelis, University College London

Compressive classification of a mixture of Gaussians: Analysis, designs and applications Hugo Reboredo, University of Porto–Instituto de Telecomunicações

Reconstruction of high-dimensional GMM data from low-dimensional features Francesco Renna, University of Porto-Instituto de Telecomunicações

Classification of high-dimensional data from low-dimensional features in the presence of side information

Francesco Renna, University of Porto-Instituto de Telecomunicações

Order statistics of exponential random variables with imperfect measurement and unknown Gaussian disturbance for resource allocation compression models
Ramiro Samano Robles, Instituto de Telecomunicações/Research Centre of Real Time and Embedded Computer Systems

On asymptotic sparsity in compressed sensing Bogdan Roman, University of Cambridge

Variational Bayesian inference for sparse matrix factorization Evangelos Roussos, University of Oxford

Sparse estimation with generalized Beta mixture and the Horseshoe prior Zahra Sabetsarvestani, Amirkabir University of Technology

Portfolio optimization via manifold learning Alireza Samani, Duke University

Adaptive MCMC with kernel embeddings Dino Sejdinovic, Gatsby Unit, University College London

Learning features for classification Jure Sokolic, University College London

 ${\it Classification~of~signals~with~mismatched~MAP~classifier} \\ {\it Jure~Sokolic,~University~College~London}$ 

Achieving compressed sensing physical system via random demodulation Pingfan Song, Harbin Institute of Technology

Low-rank tensor recovery via Theta bodies Zeljka Stojanac, University of Bonn

Simple consistent distribution regression on compact metric domains Zoltan Szabo, Gatsby Unit, University College London

 $Analysis\ of\ brain\ states\ from\ multi-region\ LFP\ time-series$  Kyle Ulrich, Duke University Nonlinear information-theoretic compressive measurement design Liming Wang, Duke University

 $Semi-deterministic\ sensing\ matrices\ by\ partial\ randomly\ phase\ modulated\ unit-norm\ tight\ frames$  Peng Zhang, Imperial College London

Compressed sensing non-uniformly sparse signals: An asymptotically optimal power allocation Xiaochen Zhao, Imperial College London Wei Dai, Imperial College London

Block-structured sparse tensor decomposition for classification of multi-dimensional data Syed Zubair , University of Surrey Wenwu Wang, University of Surrey Jonathon Chambers, Loughborough University