

**The Working Group on Risk - CREAR, with the support of the IDS dpt, the group BFA (SFdS), Institut des Actuaire (IA) & Labex, has the pleasure to invite you to the Seminar by:**

**Prof. Gilles STOLTZ**  
**CNRS Researcher at GREGHEC & Affiliate Professor at HEC**  
**Paris, France**

**January 15, 2014 at 12:30 pm**  
**EEE - ESSEC La Défense- Room**

**Robust sequential learning with applications  
to the forecasting of air quality and of exchange rates**

In this talk I will describe a setting of sequential learning in which many expert forecasts are available at each round to predict quantitative outcomes. We will combine the expert forecasts linearly or in a convex way and we will aim at performing almost as well as the best constant such combination. Algorithms and performance bounds will be presented. Applications to real data sets will be discussed: one is concerned with air quality and the other one with exchange rates.

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<http://crear.essec.edu/working-group-on-risk>

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**Gilles STOLTZ** (Ph.D. & HDR, Univ. Paris-Sud Orsay) is a researcher for CNRS at the GREGHEC (CNRS / HEC Paris) laboratory. In addition, he is an affiliate professor at HEC, where he teaches the foundations of statistics in the bachelor programme. His research interests focus on the sequential prediction of arbitrary sequences, both from an industrial viewpoint (prediction of electricity consumption or air-quality forecasting) and from a game-theoretic viewpoint (when players aim at forecasting each other's actions). Gilles was awarded in 2008 the Marie-Jeanne Laurent-Duhamel prize of the young statistician by the French statistical society.



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