

Estimating the mean of random vectors

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One of the many highlights of Kati Marton's career is her brilliant contributions to concentration inequalities. Concentration inequalities appear naturally in statistics and in this talk we discuss the simplest statistical problem where such inequalities are relevant, which is mean estimation. This classical problem has recently attracted a lot of attention both in mathematical statistics and in theoretical computer science. We present some of the recent advances, focusing on high-dimensional aspects.