Institut für Mathematische Stochastik

Georg–August–Universität

Einladung

Im Stochastik-Kolloquium spricht:

Dr. Yi Yu
(University of Bristol)

über das Thema:

Optimal change point detection and localisation

Der Vortrag findet statt am:

Mittwoch, 24.04.2019 um 11:15 Uhr

im: Seminarraum der Stochastik, SR 5.101, Goldschmidtstr. 7

Es laden ein: Die Dozenten des Instituts für Mathematische Stochastik

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Abstract

This talk will be a combination of 4 papers.
I will start from the best-studied univariate mean change point detection problem [1], which serves as a blueprint for more complex settings, and then talk about high-dimensional covariance [2], sparse dynamic networks [3] and distribution functions (ongoing project) change point detection problems.
I will show the phase transitions and minimax optimality in all settings.

[1] https://arxiv.org/abs/1810.09498
[2] https://arxiv.org/abs/1712.09912
[3] https://arxiv.org/abs/1809.09602