The Chinese University of Hong Kong
DEPARTMENT OF STATISTICS

55
香港中文大學55周年
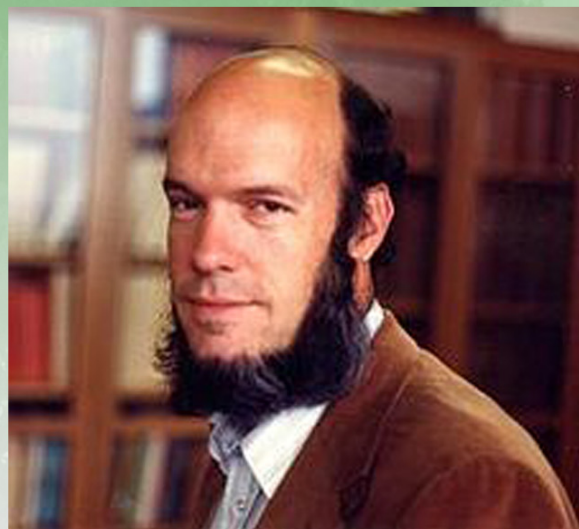55th ANNIVERSARY OF CUHK

香港中文大學
統計學系

FACULTY DISTINGUISHED LECTURE SERIES
2018-19

CHANGE-POINT DETECTION: PAST AND PRESENT

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Department of Statistics, Stanford University

John D. and Sigrid Banks Professor
Elected to the National Academy of Sciences (2002)
Elected to the American Academy of Arts and Sciences (1994)
Humboldt Prize (1980)
Guggenheim Fellowship (1974)

Date: 28 May 2019 (Tuesday)
Time: 2:30 pm — 3:30 pm
Venue: Room LT6, Lady Shaw Building,
        The Chinese University of Hong Kong
        (Tea reception after the talk)

Abstract

Change-point detection had its origins about sixty years ago in the work of Page, Shiryayev, and Lorden, whose focus concerned on-line detection of a change-point, i.e., an abrupt change in the distribution of a sequence of observations—representing a change in the quality of a continuous production process. More recently, motivation from a broad range of applications has led to a variety of different problems. In this talk I will start with a historical review that leads to a number of applications and common features of different likelihood based formulations of present day research.

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