The Chinese University of Hong Kong
Department of Statistics

Seminar

Change-point detection for COVID-19 time series via self-normalization

By

Professor Xiaofeng SHAO
Department of Statistics
University of Illinois at Urbana-Champaign

Abstract

This talk consists of two parts. In the first part, I will review some basic idea of self-normalization (SN) for inference of time series in the context of confidence interval construction and change-point testing in mean. In the second part, I will present a piecewise linear quantile trend model to model infection trajectories of COVID-19 daily new cases. To estimate the change-points in the linear trend, we develop a new segmentation algorithm based on SN test statistics and local scanning. Data analysis for COVID-19 infection trends in many countries demonstrates the usefulness of our new model and segmentation method.

Date:	June 1, 2021 (Tuesday)
Time:	9:00 a.m. - 10:00 a.m.
Venue:	via Zoom
Meeting ID:	966 9370 0564
Passcode:	404096

Join Zoom Meeting:
https://cuhk.zoom.us/j/96693700564?pwd=d1FBZnFtVk1rYTdmNExnZ21NZWQwdz09

ALL INTERESTED ARE WELCOME !!