Statistics Seminar

Department of Mathematical Sciences

DATE:	Thursday, November 3, 2016
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Aleksey Polunchenko, Binghamton University
TITLE:	Asymptotic Near-Minimaxity of the Shiryaev-Roberts-Pollak Change-Point Detection Procedure in Continuous Time

Abstract

For the classical continuous-time quickest change-point detection problem it is shown that the (randomized) Shiryaev-Roberts-Pollak procedure is nearly minimax-optimal (with minimaxity understood in the sense introduced by Pollak in his seminal 1985 Annals paper) asymptotically as the false alarm risk goes to zero. The discrete-time analogue of this result was previously obtained by Pollak in 1985 in his Annals paper.

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