

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, May 7, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Aleksey S. Polunchenko (Binghamton University)
TITLE:	Some analytic formulae for the performance of the Generalized Shiryaev–Roberts change-point detection procedure under exponential data

Abstract

We derive analytically closed-form formulae for a set of minimax performance characteristics of the Generalized Shiryaev–Roberts change-point detection procedure devised to detect a shift in the baseline mean of a sequence of independent exponentially distributed observations. The derivation is accomplished through direct solution of the respective integral (renewal) equations by finding explicitly the resolvent of each of the equations involved.

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