

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, May 7, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	<u>Aleksey S. Polunchenko</u> (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.

From:
<http://www2.math.binghamton.edu/> - **Binghamton University Department of Mathematical Sciences**

Permanent link:
<http://www2.math.binghamton.edu/p/seminars/stat/05072015>

Last update: **2015/05/06 12:30**

