StatScale Workshop

22 & 23 April 2021

Thursday 22nd April

0930 - 1015 Piotr Fryzlewicz (LSE)

Title: Narrowest Significance Pursuit: inference for multiple change-points in linear models

1015 - 1045 Oliver Feng (University of Cambridge)

Title: Nonparametric, tuning-free estimation of S-shaped functions

1045 - 1115 BREAK

1115 - 1145 Hyeyoung Maeng (Lancaster University)

Title: Collective anomaly detection in High-dimensional VAR Models

1145 - 1215 Ilmun Kim (University of Cambridge)

Title: Minimax optimality of permutation tests

1215 - 1400 LUNCH

1400 - 1445 Yi Yu (University of Warwick)

Title: Localising change points in general graphs

1445 - 1515 Chao Zheng (University of Southampton)

Title: Nonparametric changepoint estimation for high-dimensional data

1515 - 1545 BREAK

1545 - 1615 Florian Pein (University of Cambridge)

Title: Robust change-point regression

1615 - 1700 Ines Wilms (University of Maastricht)

Title: Tree-based Node Aggregation in Sparse Graphical Models

Friday 23rd April

0900 – 0930 Tom Berrett (University of Warwick)

Title: Online nonparametric changepoint detection under local privacy constraints

0930 – 1000 Gaetano Romano and Kim Ward (Lancaster University)

Title: FOCuS: a CUSUM statistics for fast online changepoint detection

1000 - 1030 Yoav Zemel (University of Cambridge)

Title: On estimation of log concave densities in Wasserstein distance

1030 - 1100 BREAK

1100 - 1130 Martin Tveten (University of Oslo)

Title: Scalable changepoint and anomaly detection in cross-correlated data

1130 - 1215 Nicolas Verzelen (INRAE)

Title: Optimal univariate change-point detection and Localization

1215 Workshop Close