

Optimal change point detection and localisation  
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This talk will be a combination of 4 papers. I will start from the best-studied univariate mean change point detection problem [1], which serves as a blueprint for more complex settings, and then talk about high-dimensional covariance [2], sparse dynamic networks [3] and distribution functions (ongoing project) change point detection problems. I will show the phase transitions and minimax optimality in all settings.

[1] <https://arxiv.org/abs/1810.09498>

[2] <https://arxiv.org/abs/1712.09912>

[3] <https://arxiv.org/abs/1809.09602>