



香港中文大學統計學系

Department of Statistics

THE CHINESE UNIVERSITY OF HONG KONG

SEMINAR

DEPARTMENT OF STATISTICS
THE CHINESE UNIVERSITY OF HONG KONG

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

INVITED SPEAKERS

Prof. Piotr Fryzlewicz,
Professor,
Department of Statistics,
London School of Economics

TIME

February 22, 2022 (Tuesday) · 5:00 pm - 6:00 pm

ABSTRACT

In this talk, we introduce Narrowest Significance Pursuit (NSP), a general and flexible methodology for automatically detecting localised regions in data sequences which each must contain a change-point (understood as an abrupt change in the parameters of an underlying linear model), at a prescribed global significance level. NSP works with a wide range of distributional assumptions on the errors, and guarantees important stochastic bounds which directly yield exact desired coverage probabilities, regardless of the form or number of the regressors. In contrast to the widely studied “post-selection inference” approach, NSP paves the way for the concept of “post-inference selection”. R package `nsp` is available from CRAN.

VENUE

Zoom ID: 606 898 8598 · Password: cuhkstat · [Zoom link](#)