



THE UNIVERSITY OF
CHICAGO

Department of Statistics

STATISTICS COLLOQUIUM

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Optimal Detection of Sparse Signal Segments

MONDAY, May 12, 2014, at 4:00 PM
Eckhart 133, 5734 S. University Avenue
Refreshments following the seminar in Eckhart 110.

ABSTRACT

In many applications involving high dimensional data, we are interested in identifying sparse segments of signal in a noisy background. The signals can be copy number variation, or objects in video surveillance among others. We study the relationship between the detectability of a signal, and its shape as well as duration; and the implications of such a relationship on detection strategies.