

Scientific Chairs:

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Recently, there has been a lot of progress in change point analysis, but that also means that this statistical area becomes more diverse and fragmented. So the aim of the workshop is to bring together researchers with different perspectives, coming from mathematical statistics, computational statistics and biostatistics. It should provide the opportunity to discuss the present state of change point analysis and possible future research directions.



Alfried Krupp Wissenschaftskolleg
Greifswald



Workshop Change Point Detection: Limit Theorems, Algorithms, and Applications in Life Sciences

DFG

The International Conference is funded by the Alfried Krupp von Bohlen und Halbach-Stiftung, Essen and the Deutsche Forschungsgemeinschaft, Bonn.

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International Conference
8th July - 10th July 2019

Monday, 8th July 2019

9.00 am – 9.30 am

Opening and Welcome addresses by the scientific chairs of the Alfried Krupp Wissenschaftskolleg and the International Conference

9.30 am – 10.00 am

Titel
Irène Gijbels (Leuven)

10.00 am – 10.30 am

Change Point Detection by Distance Covariance Function
Konstantinos Fokianos (Rostock)

10.30 am – 11.00 am

Coffee Break

11.00 am – 11.30 am

Titel
Zuzana Praskova (Prague)

11.30 am – 12.00 pm

Titel
Marie Hušková (Prague)

12.00 pm – 12.30 pm

Testing for Changes in the Tail Parameter of Regularly Varying Time Series with long Memory
Annika Betken (Bochum)

12.30 pm – 14.00 pm

Lunch Break

14.00 pm – 14.30 pm

Detection of Epidemic Changes
Alfredas Račkauskas (Vilnius)

14.30 pm – 15.00 pm

Multiple Change Point Estimation Based on Moving Sum Statistics
Claudia Kirch (Magdeburg)

15.00 pm – 15.30 pm

Multiple Changepoint Detection with Prior Information on the Changepoint Times
Robert Lund (Clemson)

15.30 pm – 16.00 pm

Coffee Break

16.00 pm – 16.30 pm

Segmentation of Time-Series with Dependence
Emilie Lebarbier (Paris)

16.30 pm – 17.00 pm

Efficient Algorithms for Multiple Change-Point Detection with Kernels
Guillem Rigaiil (??)

17.00 pm – 17.30 pm

The Cross-Entropy Method for Multiple Change-Point Detection for Life Sciences Using Breakpoint R Package
Madawa W. Jayawardana (Swinburne)

18.30 pm – 20.00 pm

Public Key Note Lecture
From Münchhausen to Einstein: Likelihood Approximations in Time Series Analysis
Claudia Kirch (Magdeburg)
Moderation: Professor Dr. Martin Wendler

Tuesday, 9th July 2019

9.00 am – 9.30 am

Wild Binary Segmentation 2.0: Adaptivity, Completeness and Steepest-Drop Model Selection
Piotr Fryzlewicz (??)

9.30 am – 10.00 am

Titel
Jonathan Keith (??)

10.00 am – 10.30 am

Titel
Roland Fried (Dortmund)

10.30 am – 11.00 am

Coffee Break

11.00 am – 11.30 am

Online Monitoring of Time Series in Public Health
Michael Höhle (Stockholm)

11.30 am – 12.00 pm

Titel
Elja Arjas (Helsinki)

12.00 pm – 12.30 pm

A Bayesian Circular Changepoint Method to Identify Changes in Daily Activity Levels
Rebecca Killick (Lancaster)

12.30 pm – 14.00 pm

Lunch Break

14.00 pm – 14.30 pm

Detecting Changes in the Covariance Structure of Functional Time Series with fMRI Data in View
Christina Stöhr (Magdeburg)

14.30 pm – 15.00 pm

Bivariate Change Point Detection
Michael Messer (Frankfurt)

15.00 pm – 15.30 pm

Change Points for High Dimensional Time Series Networks
Ivor Cribben (Alberta)

15.30 pm – 16.00 pm

Coffee Break

16.00 pm – 16.30 pm

Multiscale Abrupt Change Estimation under Complex Temporal Dynamics
Zhou Zhou (Toronto)

16.30 pm – 17.00 pm

Rationalization of Detection of the Multiple Disorders
Krzysztof Szajowski (Toronto)

Wednesday, 10th July 2019

9.00 am – 9.30 am

The Essential Histogram
Housen Li (Göttingen)

9.30 am – 10.00 am

Titel
Lioudmila Vostrikova (Angers)

10.00 am – 10.30 am

Consistent Nonparametric Change Point Detection Combining CUSUM and Marked Empirical Processes
Maria Mohr (Hamburg)

10.30 am – 11.00 am

Coffee Break

11.00 am – 11.30 am

Changepoint Estimation in a Nonparametric Time Series Regression Model
Leonie Selk (Hamburg)

11.30 am – 12.00 pm

Nuisance Parameters Free Changepoint Detection in Non-stationary Series
Michal Pesta (Prague)

12.00 pm – 12.30 pm

Structural Breaks in Nonparametric Models via Atomic Pursuit Methods
Matis Maciak (Prague)

12.30 pm – 14.00 pm

Lunch Break

14.00 pm – 14.30 pm

Stationary Subspace Analysis of High-Dimensional Second-Order Nonstationary Time Series
Raaju Sundararajan (??)

14.30 pm – 15.00 pm

Assessing Time Series Stationary by Combining Change-Point Detection Tests of Different Types
Ivan Kojadinovic (??)

15.00 pm – 15.30 pm

Closing