Department of Mathematics

Spring 2018 Colloquium Series

An Introduction to the Change Point Problem and Applications to Stock Market Data

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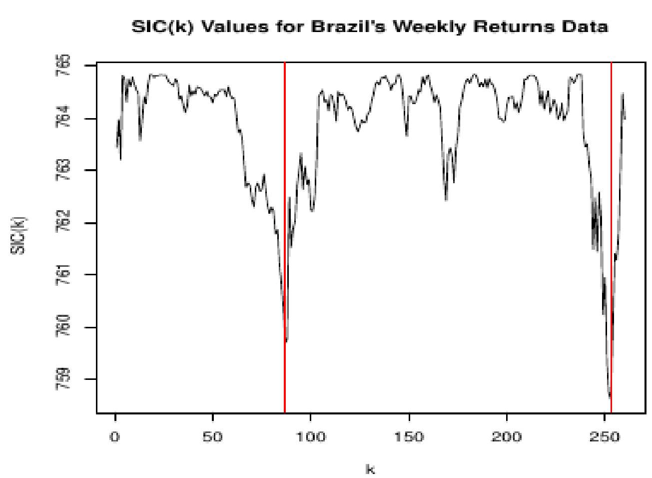
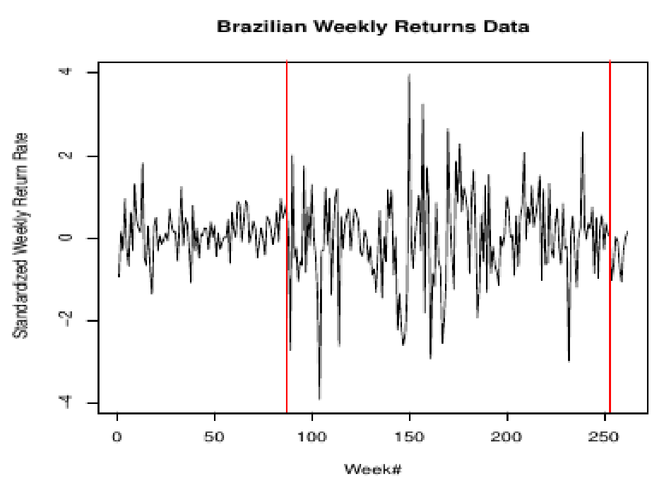
Thursday, April 26, 2018

BSS 204, 4:00 pm

Recently there has been a keen interest in the statistical analysis of change point detection and estimation. Mainly, because change point problems can be encountered in many disciplines such as economics, finance, medicine, psychology, geology, literature, etc., and even in our daily lives. In this talk, I will introduce the change point problem in the context of sequential data analysis. A simple approach to estimate the location of change points will be introduced. Finally, I will use our estimation procedure to explore historical change points in the stock market of three Latin American countries.

The talk brings together statistical data analysis, environmental science, and economy. The presentation will be accessible to students who completed at least one statistics course.





For more info, go to http://www.humboldt.edu/math/news-and-events/math-colloquium

We cordially invite you to the Pre-Colloquium Tea on the third floor of the BSS building at 3:30 pm on Thursday.