# 國立政治大學統計學系
# 學　術　演　講

主講人：**Dr. Yanqing Yi**

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題　目：**Changepoint Detection with Adaptive Sampling**

時　間：民國 114 年 6 月 9 日 (星期一) 下午 1：30

地　點：國立政治大學逸仙樓 050101 教室

摘　要：

**This talk will introduce an optimal sequential sampling approach to detect changepoints for multiple underline processes. The information process for changepoint detection is formatted as a Markov process and sequential sampling is to maximize the rewards under the average reward criterion. Constrained sampling strategies are considered for exploration and exploitation. The Bellman equation for the optimal decision of adaptive sampling is established and the approximation to the optimal sampling is based the optimality equation. We illustrate the method for binary outcomes and the monitoring bounds under the optimal adaptive sampling is determined based on the Markov process.**

歡迎參加

統 計 系 敬 邀