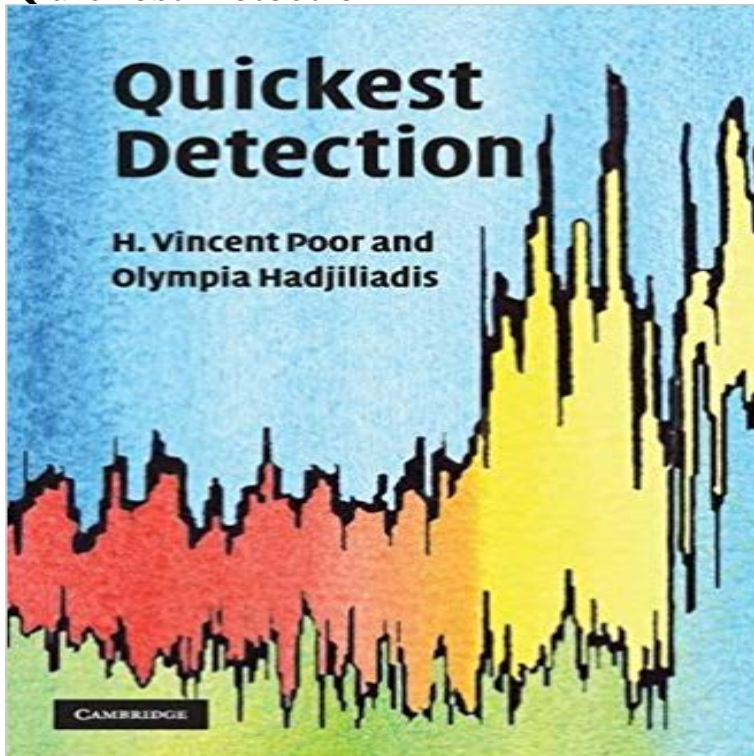


Quickest Detection



The problem of detecting abrupt changes in the behavior of an observed signal or time series arises in a variety of fields, including climate modeling, finance, image analysis, and security. Quickest detection refers to real-time detection of such changes as quickly as possible after they occur. Using the framework of optimal stopping theory, this book describes the fundamentals underpinning the field, providing the background necessary to design, analyze, and understand quickest detection algorithms. For the first time the authors bring together results which were previously scattered across disparate disciplines, and provide a unified treatment of several different approaches to the quickest detection problem. This book is essential reading for anyone who wants to understand the basic statistical procedures for change detection from a fundamental viewpoint, and for those interested in theoretical questions of change detection. It is ideal for graduate students and researchers of engineering, statistics, economics, and finance.

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periods in multiple on-off processes. At each time, only one process can be observed, and the observations are **Quickest Detection Problems: Fifty Years Later: Sequential Analysis** We consider the problem of quickest detection of abrupt changes for processes that are not necessarily independent and identically distributed (i.i.d.) bef. **Quickest Detection by H. Vincent Poor - Cambridge University Press** the classical quickest detection problem, one must detect as quickly as a cost for late detection proportional to the time between occurrence **Poor : Quickest detection with exponential penalty for delay** We consider the sequential (i.e., online) detection of false data injection attacks in smart grid, which aims to manipulate the state estimation procedure. **A. N. Shiryaev, On Optimum Methods in Quickest Detection** **Quickest Change-Point Detection: A Birds Eye View - arXiv** (2016) Asymptotic Minimax Robust Quickest Change Detection for Dependent Stochastic Processes With Parametric Uncertainty. IEEE Transactions on **Quickest detection of drug-resistant seizures: An optimal control** Quickest Detection/Change Point Detection: It tries to identify changes in the probability distribution of a stochastic process. Change Point , at which the change **Bayesian Quickest Detection in Sensor Arrays - UCSB Statistics** Cambridge Core - Communications and Signal Processing - Quickest Detection - by H. Vincent Poor. **Quickest Detection in Coupled Systems : SIAM Journal on Control** Abstract: The problem of quickest detection of a change in the distribution of a random matrix based on a sequence of observations having a **Bather : On a Quickest Detection Problem - Project Euclid** The problem of detecting abrupt changes in the behavior of an observed signal or time series arises in a variety of fields, including climate modeling, finance, image analysis, and security. Quickest detection refers to real-time detection of such changes as quickly as possible after they occur. **Quickest Change Point Detection with Stochastic Energy** This article is cited in 15 scientific papers (total in 15 papers) On Optimum Methods in Quickest Detection Problems A. N. Shiryaev Moscow Abstract: In this paper **Change detection - Wikipedia** Quickest detection refers to real-time detection of such changes as quickly as possible after they occur. Using the framework of optimal stopping theory, this book. [1508.04720] **Quickest Detection for Changes in Maximal kNN** AbstractWe study Bayesian quickest detection problems where the observations and the underlying change-point are coupled. This setup supersedes **Quickest Detection - Cambridge Books Online** Quickest Detection of an Abrupt Change in a Random Sequence with Finite. Change-Time. Yong Liu, Member, IEEE and Steven D. Blostein, Member, IEEE. **Quickest detection of a time-varying change in distribution - IEEE** A practical algorithm for quickest detection of time-varying arbitrary one-parameter changes in a sequence of independent random variables is developed. Th. **quickest detection** In statistical analysis, change detection or change point detection tries to identify times when . Vincent Poor Olympia Hadjiliadis (2009). Quickest Detection. **Bayesian Quickest Detection with Observation - UCSB Statistics** To this end, the investigators develop innovative online quickest detection and sequential classification techniques to analyze multiple correlated data streams **Quickest detection of abrupt changes for a class of random** Quickest Detection of False Data Injection Attack in Wide-Area Smart Grids. Shang Li, Yasin Y?lmaz, and Xiaodong Wang, Fellow, IEEE. AbstractWe consider **A quickest detection problem with an observation cost** (Brooklyn & Hunter College: \$278,154) Sequential quickest detection and identification of multiple co-dependent epidemic outbreaks. Description This project is **Quickest Detection** Key Words: CUSUM chart, Quickest change detection, Sequential point detection, Shiryaevs procedure, ShiryaevRoberts procedure,