Seminar: 04/17/2023

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Title: Detecting spatial changes in panels of densities

Abstract: Motivated by the study of infection data, we investigate in this talk changes space-time panels of random densities. Our aim is to statistically infer not only whether changes in infection patterns occur, but also where they are located. Mathematically, we demonstrate that changes in unobserved densities filter through to a panel of (sparse) estimators, which can be analyzed as a non-stationary functional time-series.