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Δ Ι Α Λ Ε Ξ Η

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Τίτλος : «Sequential Multiple Testing with Generalized Error Control»

Περίληψη: The multiple testing problem is considered, under two different error metrics, when the data for the various hypotheses are collected sequentially in independent streams. In the first one, we control the probability of at least k mistakes of any kind. In the second, we control the probabilities of at least k1 false positives and at least k2 false negatives. For each formulation, we characterize the optimal expected sample size to a first-order asymptotic approximation as the error probabilities vanish. More importantly, for each formulation we propose a novel sequential multiple testing procedure that achieves the optimal asymptotic performance under every possible signal configuration. These results are established under weak distributional assumptions which hold beyond the case of i.i.d. observations in each stream.

Η διάλεξη θα δοθεί **Παρασκευή 21 Δεκεμβρίου 2018 & ώρα 13:35**, στην Αίθουσα Σεμιναρίων του Τομέα Μαθηματικών, κτ. Ε΄, 2ος όροφος.

Η   Επιτροπή Σεμιναρίων