

## **Lecture 5.1 (09:30-09:55)**

### **Robust changepoint analysis**

**Soumendu Sundar Mukherjee (ISI)**

Most popular changepoint detection/estimation procedures are sensitive to outliers, often confusing them with genuine changes. In this talk, we will discuss robust alternatives to CUSUM-type procedures for changepoint analysis, focusing mainly on change-in-location problems.