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<u>Title:</u> New developments in anomaly detection for data streams

<u>Abstract:</u>

With the substantial growth in low-cost sensor systems, capable of streaming data at high sampling rates, there is an increasing need for accurate, computationally efficient inference-based methods to search for, and identify, potentially anomalous data. This talk will motivate and highlight recent developments in this area, providing an overview of methodological developments in both univariate and multivariate settings.

This is joint work with Alex Fisch and Paul Fearnhead.