# Statistics and Data Science Seminar

## *Equivariant Variance estimation for multiple change-point model*

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**Abstract:** The variance of noise plays an important role in many change-point detection tools and their inference. For example, in binary segmentation or other stepwise detection methods, the variance is necessary to decide when to stop the procedure. In practice, people usually use some ad-hoc methods to estimate the noise variance. However, these methods may be problematic when there are many change points. We will introduce an equivariant variance estimator and show its advantages over existing methods. This talk is based on a joint work with Yue S. Niu and Han Xiao.

Wednesday, October 2 at 4:00 PM in 636 SEO