



News & Events

- HOME
- DEPARTMENTS
- PROSPECTIVE STUDENTS
- CURRENT STUDENTS
- UNDERGRAD ADVISING
- K-12 STUDENTS
- ALUMNI
- FACULTY & STAFF
- BUSINESS & GOVERNMENT
- MEDIA
- ABOUT US
- FACILITIES
- VISIT US
- GIVING
- MAKING AN IMPACT
- ACADEMICS
- RESEARCH
- NEWS & EVENTS

- Events
 - Events Calendar
 - Energy Lectures
 - Sustainability 2011
 - Sustainability 2010
 - Sustainability 2009
 - White Symposium
 - Whiting-Turner Lectures
- Current News
- News Archives
- News Search
- Press Coverage
- Press Releases
- Research Newsroom
- Clark School RSS Feed

Event Information

Advanced Networks Colloquium: George Moustakides, "Sequential Detection"

Friday, December 9, 2011

11:00 a.m.

1146 A.V. Williams Building

For More Information:

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Advanced Networks Colloquium

Sequential detection: Overview and open problems

George Moustakides

University of Patras

Host

To come

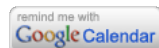
Abstract

We give a detailed overview of the methodologies developed over the last 60 years for solving the two most important problems of Sequential Analysis, namely sequential hypothesis testing and sequential detection of changes. Specifically we discuss various mathematical formulations of the two problems and present the corresponding optimum tests. We also offer closed-form expressions for estimating the resulting optimum performances and introduce several interesting questions that still remain unanswered. In the second part of our talk we focus on decentralized hypothesis testing and change detection, two problems that have recently attracted considerable attention due to the increased popularity of sensor and ad-hoc networks. Under the decentralized setup we seek efficient solutions that require low communication bandwidth, a property that is crucial for the practical applicability of any sensor or ad-hoc network.

Biography

George V. Moustakides was born in Drama, Greece, in 1955. He received the diploma in Electrical and Mechanical Engineering from the National Technical University of Athens, Greece, in 1979, the MSc in Systems Engineering from the Moore School of Electrical Engineering, University of Pennsylvania, Philadelphia, in 1980, and the PhD in Electrical Engineering and Computer Science from Princeton University, Princeton NJ, in 1983. From 1983 to 1986 he was with INRIA, France as a Junior Researcher and from 1987 to 1990 he held a research position at the Computer Technology Institute of Patras, Greece. Since 1991 he is a faculty member of the University of Patras, Greece, initially with the Computer Engineering and Informatics department and then with the Electrical and Computer Engineering department. From 2001 to 2004 he also held a Senior Researcher (Directeur de Recherche) position with INRIA, France. His interests include Sequential Analysis, Statistical Signal Processing and Signal Processing for Communications and Hearing Aids.

This Event is For: Graduate • Undergraduate • Faculty • Post-Docs • Alumni



Browse Events By Calendar

[Calendar Home](#)

[« Previous Month](#) [Next Month »](#)

September 2011

SU	M	TU	W	TH	F	SA
				1	2	3 W
4	5	6	7	8	9	10 W
11	12	13	14	15	16	17 W
18	19	20	21	22	23	24 W
25	26	27	28	29	30	W

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[Donors and Friends](#)
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[Faculty](#)
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[Press](#)
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[Staff](#)
[Undergraduate](#)

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[Career Activities](#)
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[Deadline](#)
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[Lecture](#)
[Panel](#)
[Recruitment](#)
[Seminar](#)