

Title: Transfer learning for anomaly detection

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With rapid technological advancements, the availability of massive and diverse datasets calls for novel statistical and computational tools. One notable feature of modern data is the underlying heterogeneity, especially when datasets are collected in temporal (or other meaningful) order in nonstationary environments, and detection of anomalies, whether they are points of anomalies or shifts in distributions, is increasingly important. This project focuses on exploiting the abundance of datasets ("sources") possibly related to inferring about anomalies in the target data, and the PhD candidate will be involved with activities of the EPSRC programme grant "Statistical Foundations for Detecting Anomalous Structure in Stream Settings" (EP/Z531327/1).