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When a Cusum Stops, What Confidence Is There that the Alarm Is Not False?

In the framework of the Cusum procedure, the evolution of a false alarm has a well-understood stochastic behavior. So, if observations preceding an alarm were to exhibit a behavior that is significantly different, there would be reason to reject the hypothesis that the alarm is false.

We develop a test of this difference. The method is applied to detecting a change in a Covid-19 context involving a possible increase of a mean and in a context involving a possible increase in the probability of a rare event.

Special/ Invited session

Classification

Mainly methodology

Keywords

control chart; p-value; Covid-19

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