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A Method of Detecting Changes in the Behaviour of Locally Stationary Sequences

Jiří Michálek

Abstract: A method for the detection of abrupt changes in the course of a locally stationary sequence is proposed. The method is based on a suitable approximation of an observed sequence by autoregressive models that are compared by means of a similarity measure derived from the asymptotic I-divergence rate. The method is illustrated by several numerical results.

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