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Challenges faced in
changing methods

Changing Methods

Kaul, Vijay Kumar



Changing Methods:

Nonparametric Methods in Change Point Problems E. Brodsky, B.S. Darkhovsky, 1993-01-31 The explosive development of information science and technology puts in new problems involving statistical data analysis These problems result from higher requirements concerning the reliability of statistical decisions the accuracy of mathematical models and the quality of control in complex systems A new aspect of statistical analysis has emerged closely connected with one of the basic questions of cybernetics how to compress large volumes of experimental data in order to extract the most valuable information from data observed Detection of large homogeneous segments of data enables one to identify hidden regularities in an object's behavior to create mathematical models for each segment of homogeneity to choose an appropriate control etc Statistical methods dealing with the detection of changes in the characteristics of random processes can be of great use in all these problems These methods have accompanied the rapid growth in data beginning from the middle of our century According to a tradition of more than thirty years we call this sphere of statistical analysis the theory of change point detection During the last fifteen years we have witnessed many exciting developments in the theory of change point detection New promising directions of research have emerged and traditional trends have flourished anew Despite this most of the results are widely scattered in the literature and few monographs exist A real need has arisen for up to date books which present an account of important current research trends one of which is the theory of non parametric change point detection

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