

Parametric statistical change point analysis: with applications to genetics, medicine, and finance

Chen, Jie, author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20418952&lokasi=lokal>

Abstrak

This book offers in-depth study of the change point problem, and an examination of change point analysis of common statistical models. Change point problems are encountered in economics, finance, medicine, signal processing, and geology, to mention a few