







▶ Volume 92, Issue 438 ▶ Testing and Locating Variance Changepoin

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Theory and Method

Testing and Locating Variance Changepoints with Application to Stock Prices

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Abstract

This article explores testing and locating multiple variance changepoints in a sequence of independent Gaussian random variables (assuming known and common mean). This

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Tiao to d derived

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prices.

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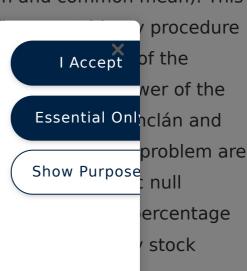
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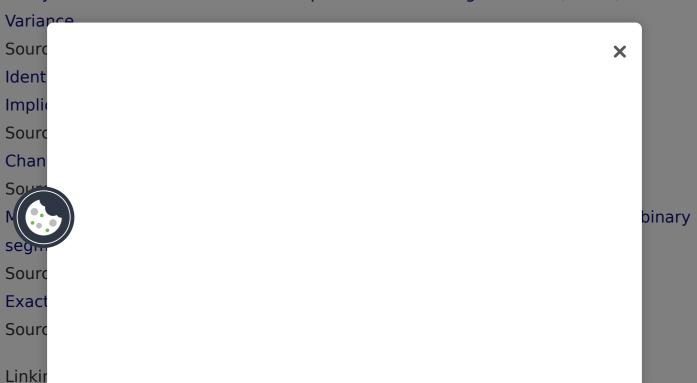
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