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Theory and Method

Testing and Locating Variance Changepoints with Application to Stock Prices

Jie Chen & A. K. Gupta

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Key Word

Asymptotic distribution · Consistency · Cumulative sum · Hypothesis testing · Information criterion · Return series · Unbiased estimator

Related Research Data

Information Theory and an Extension of the Maximum Likelihood Principle
Source: Unknown Repository
Detecting a shift in location
Source: Journal of Econometrics
Detection of Multiple Changes of Variance Using Posterior Odds
Source: Journal of Business and Economic Statistics
A limit theorem for the maximum of normalized sums of independent random variables
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On Tests for Detecting Change in Mean
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On testing homogeneity of variances for gaussian models

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On the Likelihood Ratio Test for a Shift in Location of Normal Populations

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