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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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Abstract

This article explores testing and locating multiple variance changepoints in a sequence of independent Gaussian random variables (assuming known and common mean). This type of p… procedure combine… of the possible… wer of the propose… nclán and Tiao to c… problem are derived… null distr… ercentage points o… stock prices. T…

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