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- Testing and Locating Variance Changepoin

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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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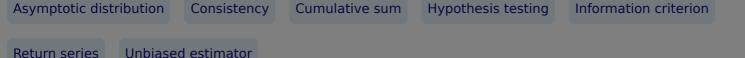
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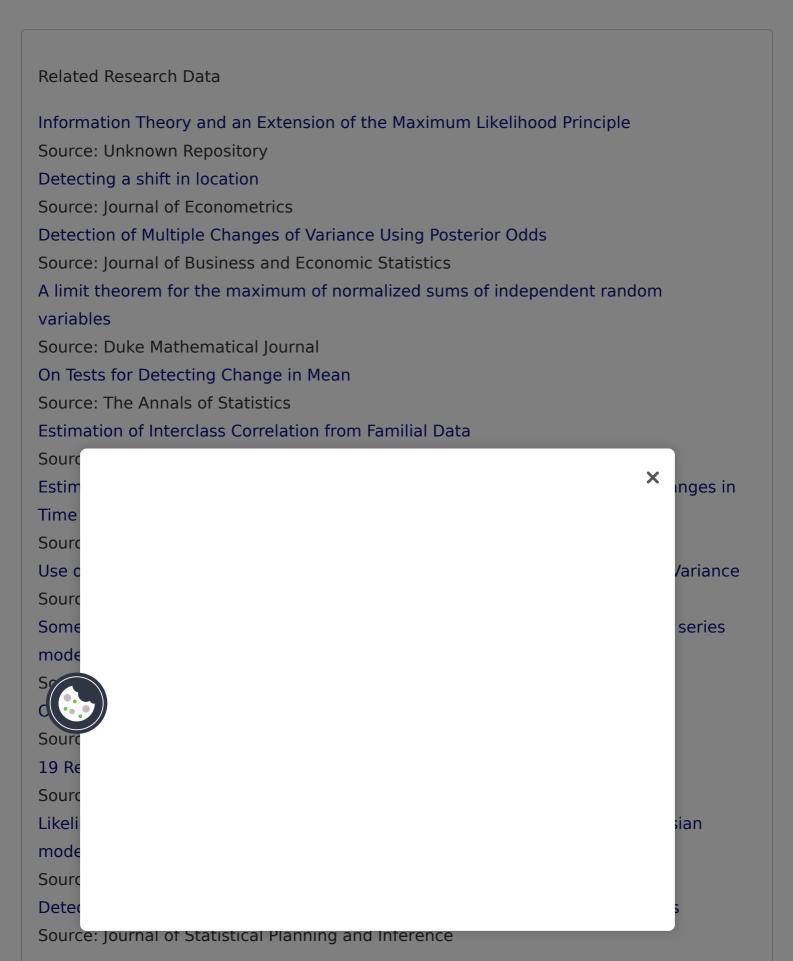
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Estimating the Dimension of a Model

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Changes of Variance in First-Order Autoregressive Time Series Models-With an

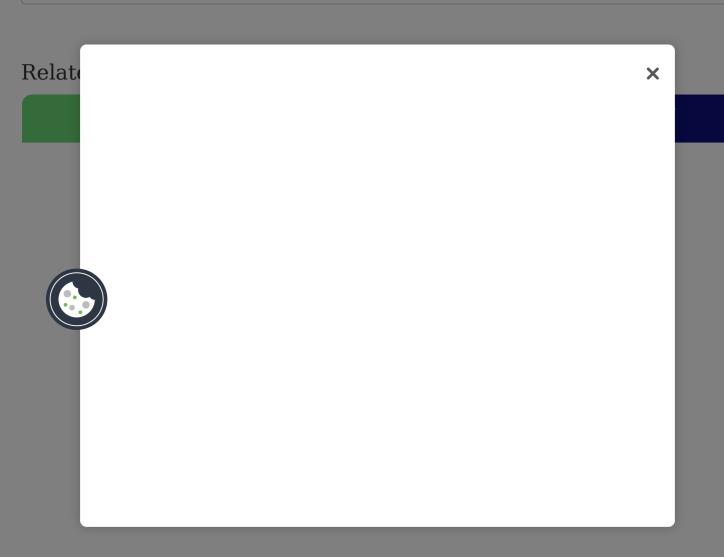
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