Communications in Statistics - Simulation and Computation ›

Volume 38, 2009 - Issue 9

240 Views | 11 CrossRef citations to date | 0 Altmetric

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Change Point Analysis for Generalized Lambda Distribution

Wei Ning & A. K. Gupta

Pages 1789-1802 | Received 09 Dec 2008, Accepted 16 Jun 2009, Published online: 09 Dec 2009

Cite this article https://doi.org/10.1080/03610910903125314

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Abstract

In this article, we study the detection of multiple change points of parameters of generalized lambda distributions (GLD). The advantage of studying GLD is that the GLD family is broad and flexible. Compared to the other distributions, there are fewer restrictions on the distribution while fitting data. We combine the binary segmentation procedure together with the Schwarz information criterion (SIC) to search for all possible change points in the data. The method is applied on fibroblast cancer cell line data which is publicly available, and the change points are successfully located.

Keywords:

Change points | Estimation | Generalized lambda distributions | Information criterion

Mathematics Subject Classification:

60F10 62N01 62N02 62F10 62F12 62F15

Acknowledgments

The authors wish to thank the two referees for their helpful comments, which helped the article's clarity and crispness. This work was partly done when A.K. Gupta was on FIL at Department of Biostatistics, University of Michigan, Ann Arbor, Michigan.

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