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Change Point Analysis for Generalized Lambda Distribution

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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

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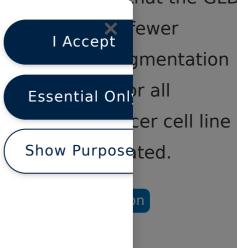
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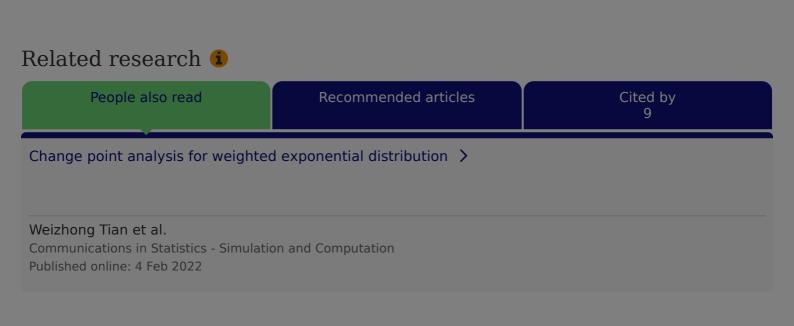
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