

1. Record Nr.	UNINA9910155107703321
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Titolo	Change-point analysis in nonstationary stochastic models / / Boris Brodsky
Pubbl/distr/stampa	Boca Raton : , : CRC Press, , [2017] ©2017
ISBN	1-315-35095-5 1-315-36798-X 1-4987-5597-6
Edizione	[1st ed.]
Descrizione fisica	1 online resource (366 pages) : illustrations, tables
Disciplina	519.2/3
Soggetti	Stochastic processes Stationary processes Change-point problems
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	A Chapman and Hall book--title page.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1. Retrospective problems -- 2. Sequential problems.
Sommario/riassunto	This book covers the development of methods for detection and estimation of changes in complex systems. These systems are generally described by nonstationary stochastic models, which comprise both static and dynamic regimes, linear and nonlinear dynamics, and constant and time-variant structures of such systems. It covers both retrospective and sequential problems, particularly theoretical methods of optimal detection. Such methods are constructed and their characteristics are analyzed both theoretically and experimentally. Suitable for researchers working in change-point analysis and stochastic modelling, the book includes theoretical details combined with computer simulations and practical applications. Its rigorous approach will be appreciated by those looking to delve into the details of the methods, as well as those looking to apply them.