Robust Change-Point Tests for Dependent Data

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We will present recent results on the asymptotic distribution of some robust change-point tests. The tests are based on U-statistics, empirical U-processes and empirical U-quantiles. We derive the asymptotic distribution of these statistics in the case when the underlying data are weakly dependent. More precisely, we study functionals of absolutely regular processes, covering a large range of examples from time series analysis as well as from dynamical systems.

References

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