Ratio Type Statistics for Detection of Changes in Mean and the Block Bootstrap Method

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We present procedures for detection of changes in mean. In particular test procedures based on ratio type test statistics that are functionals of partial sums of residuals are studied. The possibility of applying the bootstrap method for obtaining critical values of the proposed test statistics is explored and the limit behavior of the block bootstrap statistic for the L_2 procedure is derived. The results are illustrated through a simulation study.

References

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