

Johnson, Richard A.; Bagshaw, Michael

The effect of serial correlation on the performance of CUSUM tests. (English) Zbl 0277.62069
[Technometrics 16, 103-112 \(1974\)](#).

For a scan of this review see the [web version](#).

MSC:

- [62M10](#) Time series, auto-correlation, regression, etc. in statistics (GARCH)
- [62P20](#) Applications of statistics to economics
- [91B99](#) Mathematical economics
- [62E15](#) Exact distribution theory in statistics
- [62P30](#) Applications of statistics in engineering and industry; control charts

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