**Segen, Jakub**; **Sanderson, Arthur C.**
**Detecting change in a time-series.** (English) Zbl 0458.62083
IEEE Trans. Inf. Theory 26, 249-255 (1980).

For a scan of this review see the web version.

**MSC:**

| | |
|---|---|
| 62M10 | Time series, auto-correlation, regression, etc. in statistics (GARCH) |
| 60G15 | Gaussian processes |
| 60G25 | Prediction theory (aspects of stochastic processes) |



**Keywords:**
time-series; autoregressive processes; detecting changes

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