Bayes estimation of parametric change-point of Эр аа ира a distribution. (Chinese. English summary) [Zbl 07404426]

Summary: This article studies the non-iterative sampling algorithm (IBF) and MCMC algorithm for the estimation of the change-point of the Эр аа ира a distribution. Under the Bayesian framework, we select the uninformed prior distribution to obtain the posterior distribution of the position of the change-point and the fully conditional distribution of each parameter. Then the implementation steps of the IBF algorithm and the MCMC method are introduced in detail. Finally, a random simulation test is carried out. The results show that both algorithms can effectively estimate the position of the change-point and the calculation speed of the IBF algorithm is better than that of the MCMC algorithm.

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Keywords:
Эр аа ира a distribution; IBF algorithm; MCMC algorithm