Kirch, Claudia
Book review of: A. G. Tartakovsky, Sequential change detection and hypothesis testing. General non-i.i.d. stochastic models and asymptotically optimal rules. (English)

Review of [Zbl 1430.62004].

MSC:

00A17 External book reviews
62-01 Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics
62M02 Markov processes: hypothesis testing
62L10 Sequential statistical analysis
62M05 Markov processes: estimation; hidden Markov models
62M10 Time series, auto-correlation, regression, etc. in statistics (GARCH)
60K20 Applications of Markov renewal processes (reliability, queueing networks, etc.)

Full Text: DOI

References:


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