

# PROBLEM OF CHANGE-POINT DETECTION FOR NORMAL AND POISSON OBSERVATIONS

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## Abstract

Inference is considered about the point in a sequence of random variables at which the probability distribution changes. In particular, we consider two cases: the first case a normal distribution with changing mean and variance and the second case a Poisson distribution with changing in parameter.

**Keywords:** Change-point, likelihood ratio, estimator, normal distribution, Poisson distribution.