PROBLEM OF CHANGE-POINT DETECTION FOR NORMAL AND POISSON OBSERVATIONS

DARIUSH GHORBANZADEH and LUAN JAUPI

CNAM, Department of Mathematics, 292 rue Saint Martin, 75003 Paris - FRANCE

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.