Finite sample properties of change point procedures

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The talk will concern procedures for detection of changes in various statistical models. Finite sample properties of various tests and estimators will be discussed. In the change point analysis statistical analysis is usually based on asymptotic properties (for the total number of observations tending to infinity). Particular attention will be paid to rank based procedures and multiple changes.
The talk is based on joint work with A. Slabý.

Key words: change-point problem, off-line procedures, finite sample properties, multiple changes