Parametric Statistical Change Point Analysis: With Applications to Genetics, Medicine, and Finance

Jie Chen, Arjun K. Gupta

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This revised and expanded second edition is an in-depth study of the change point problem from a general point of view, as well as a further examination of change point analysis of the most commonly used statistical models. Change point problems are encountered in such disciplines as economics, finance, medicine, psychology, signal processing, and geology, to mention only several. More recently, change point analysis has been found in extensive applications related to analyzing biomedical imaging data and gene expression data.

Extensive examples throughout the text emphasize key concepts and different methodologies used. New examples of change point analysis in modern molecular biology and other fields such as finance and air traffic control have been added to this second edition.

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