Daniela Jarušková Change-point estimator in continuous quadratic regression

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Abstract: The paper deals with the asymptotic distribution of the least squares estimator of a change point in a regression model where the regression function has two phases — the first linear and the second quadratic. In the case when the linear coefficient after change is non-zero the limit distribution of the change point estimator is normal whereas it is non-normal if the linear coefficient is zero.

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