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Change-point estimator in gradually changing sequences

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Abstract: Recently Hušková (1998) has studied the least squares estimator of a change-point in gradually changing sequence supposing that the sequence increases (or decreases) linearly after the change-point. The present paper shows that the limit behavior of the change-point estimator for more complicated gradual changes is similar. The limit variance of the estimator can be easily calculated from the covariance function of a limit process.

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