

Aleš Slabý

Limit theorems for rank statistics detecting gradual changes

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Abstract: The purpose of the paper is to investigate weak asymptotic behaviour of rank statistics proposed for detection of gradual changes, linear trends in particular. The considered statistics can be used for various test procedures. The fundamentals of the proofs are formed by results of Hušková [4] and Jarušková [5].

Keywords: gradual type of change, location model, rank statistics, weighted suprema, limit theorems

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