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Estimators for epidemic alternatives

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Abstract: We introduce and study the behavior of estimators of changes in the mean value of a sequence of independent random variables in the case of so called epidemic alternatives which is one of the variants of the change point problem. The consistency and the limit distribution of the estimators developed for this situation are shown. Moreover, the classical estimators used for ‘at most change’ are examined for the studied situation.

Keywords: change point problem, estimators, linear models

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