$S_t \circ c(h)(a_s)_{ti}c(s) + \mathfrak{S}_e m^i n(a_r)$

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Ratio tests for change point detection

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Time and Place: Thursday April 19, 2007; 2–3 p.m.; LCB 219

We provide three tests to detect changes in the mean of dependent observations without estimating the asymptotic variance. We use ratio tests based on functionals of cumulative sums. We demonstrate the applicability of our method to detect a change in the mean when the errors are AR(1) and GARCH(1,1) sequences.