

Review of Change Point

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Abstract

In this paper types and detection procedures of change point are sum up. We studied various methods to detect change points, and investigated strong and weakly consistence of these estimators. Under the local hypothesis the limit distribution of estimators are given. Of course, there are many problem to be solved, for example, how do we detect change point and study their limit properties when errors are not independent, or functional data and high dimension data, etc.