Majboroda, R. E.

The median estimator of disorder in the case of weakly dependent observations. (English. Russian original) Zbl 0748.62018

Theory Probab. Math. Stat. 43, 87-91 (1991); translation from Teor. Veroyatn. Mat. Stat., Kiev 43, 78-83 (1990).

Summary: Consistency of the median estimator of disorder time, based on ergodic observations, is proved and the rate of convergence of this estimator is studied. These results are utilized in the problem of searching for the disorder time by means of changes in the regression coefficients and a change in the noise distribution.

MSC:

62F12 Asymptotic properties of parametric estimators
62G30 Order statistics; empirical distribution functions

Keywords:

Glivenko-Cantelli theorem; weakly dependent observations; polynomial regression model; strictly stationary sequences; order statistics; Consistency; median estimator of disorder time; ergodic observations; rate of convergence; disorder time; regression coefficients; noise distribution