

Data driven rank test for the change point problem

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Data driven test procedures for detection of change in a series of independent observations will be introduced and their properties presented. The new procedures are max-type statistics related to data-driven rank tests for two-sample subproblems. Simulations show that the new tests possess high and stable power. The tests are consistent for large spectrum of alternatives.

The talk is based partly on paper written jointly with Jaromír Antoch, Alicja Janic and Teresa Ledwina.

Key words: change point problem, data driven test, selection rank test.