



Change point analysis of an exponential model based on Phi-divergence test-statistics: simulated critical points case

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Recently Batsidis *et al.* (2011) have presented a new procedure based on divergence measures for testing the hypothesis of the existence of a change point in exponential populations. A simulation study was carried out, in this paper, using the asymptotic critical points obtained from the asymptotic distribution of the new test statistics introduced there. The main purpose of this paper is to study the behavior of the test statistics introduced in the cited paper of Batsidis *et al.* (2011), using simulated critical points.

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