Mathematics > Statistics Theory

Non-additive disorder problems for some diffusion processes

Pavel V. Gapeev, Albert N. Shiryaev

(Submitted on 17 Oct 2010)

Download:

- PDF
- PostScript
- Other formats

Current browse context:

math.ST

< prev | next >

new | recent | 1010

Change to browse by:

math
    math.PR
stat

References & Citations

- NASA ADS

Bookmark (what is this?)

We
study
the
Bayesian
problem
of
detecting
a
change
in the