

Determining Multiple Change Points

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Abstract

The purpose of this paper is to suggest a method for determining where a line has one or more change points at unknown location. A change point where a line suddenly changes its slope but is continuous, i.e. it does not jump. In this case, if a change point is occurred, only the slope of line is changed. The modified Akaike's information criterion(AIC) is used to select multiple change points. The suggest method is more easily and powerful to determining multiple change points where a line is continuous.

Keywords : Linear regression fit; Change-point; Information criteria.

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