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On -line detection of jumps in mean.- Detection of abrupt changes in dynamic systems.- Two examples of application of the GLR method in signal processing.- Advanced methods of change detection: An

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The aim of this paper is to present to the signal processing community some points of this detection problem, with a particular emphasis on the statistical aspects, leaving out the system theoretic aspects, which are of great importance in the control context, or, more generally, in the case of

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The local method applied to the robust detection of changes in the poles of a pole-zero system Mich le Basseville, Albert Benveniste, Georges Moustakides Pages 259-274

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Detection of Abrupt Changes in Signal Processing

Detection of Abrupt Changes in Signal Processing M. Basseville mISNCNRS, Campus de Beaulieu, F .. 35042 Rennes Cedex, France The problem of detecting abrupt changes in the dynamical properties of a signal appears to be a natural

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change-detection method by allowing the creating fil- mic Signal Processing, Detection of Abrupt Changes in Signals and Dynamical Systems. ed. M. Basseville and A. Beneveniste, Springer

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Abstract. The problem of detecting abrupt changes in the dynamical properties of a signal appears to be a natural complement of most of the adaptive techniques for nonstationary signal processing which track only slow variations of model parameters.

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DETECTION OF CHANGES IN SIGNALS AND SYSTEMS M. Basseville IRISAICIVRS CamplH de Bealllieu 35042 REIV1VES Ch/ex, France Abstract. The problems of detection, estimation and diagnosis of changes in dynamical models of signals or systems are addressed. and off-line algorithms is presented.

Detection of abrupt change and trend in the time series

amplitude change of signals ; the other is the frequency change of signals. Numerical examples illustrate the availability of the Kalman filter and verify the methods developed here.