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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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Detection of Abrupt Changes in Signal Processing

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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 IRISA/CIVRS CampH de Beaulieu 35042 REIVES 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.