



Detection of Abrupt Changes: Theory and Application (Prentice Hall information and system sciences series)

Michele Basseville, Igor V. Nikiforov

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This book presents mathematical tools and techniques for solving change detection problems in wide domains like signal processing, controlled systems and monitoring. The book covers a wide class of stochastic processes, from scalar independent observations to multidimensional dependent ARMA and state-space models, the properties of the algorithms for statistical change detection, tuning and optimizing change detection in real-world applications. The book is intended for engineers and researchers involved in signal processing, automatic control and supervision, time series analysis, applied statistics, quality control and preventive maintenance and monitoring of plants.

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