Zhang, Han; Zhou, Juling; Dong, Cuiling; Liu, Zhen
Bayes estimation of parametric change-point of Эр яа ира a distribution. (Chinese. English summary) Zbl 07404426

Summary: This article studies the non-iterative sampling algorithm (IBF) and MCMC algorithm for the estimation of the change-point of the Эр яа ира a distribution. Under the Bayesian framework, we select the uninformed prior distribution to obtain the posterior distribution of the position of the change-point and the fully conditional distribution of each parameter. Then the implementation steps of the IBF algorithm and the MCMC method are introduced in detail. Finally, a random simulation test is carried out. The results show that both algorithms can effectively estimate the position of the change-point and the calculation speed of the IBF algorithm is better than that of the MCMC algorithm.

MSC:
62F15 Bayesian inference

Keywords:
Эр яа ира a distribution; IBF algorithm; MCMC algorithm