

# A Review of Recent Nonparametric Change Point Detection Procedures

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In the last few years, there has been a surge in interest in change point detection procedures as now the available computing facilities allow the implementation of complex algorithms. We give a review on recently developed nonparametric approaches to detecting changepoints and, simultaneously, inferring some information on the structure of the underlying random processes. In particular, we consider algorithms based on local data-adaptive smoothing, on wavelets and on neural networks.