



Some statistical tools for change-points detection

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The homogenization of climatological series sometimes amounts at finding change-points in the distribution of the observation along time. This problem is referred to as 'segmentation' in the statistical literature.

Segmentation raises interesting issues in terms of both statistical modeling, model selection and algorithms. We will make a brief overview of these issues and present several solutions that have been recently proposed. We will also consider the joint segmentation of several series.

Eventually, we will introduce the R package 'CGHseg' (cran.r-project.org/web/packages/cghseg/index.html) that has been originally developed for biological applications, and contains several useful tools for the analysis of climatological series.