

REFERENCE

- Balke, N. S. [1993], Detecting level shifts in time series. *Journal of Business and Economic Statistics*. 11(1), 89-92.
- Barry, D. and Hartigan, J.A. [1993] A Bayesian analysis for change point problems. *Journal of the American Statistics Association*. 88(421), 309-319.
- Bleaney, M [1990], Some comparisons of the relative power of simple tests for structure change in regression models. *Journal of Forecasting*, 9, 437-444.
- Broemeling, L. D. and Tsurumi, H. [1987], *Econometrics and structural change*. Marcel Dekker Inc.
- Chow, G. C. [1960], Testing for equality between sets of coefficients in two linear regressions. *Econometrica*, 28, 591-605.
- Custem, B. V. and Gath, I. [1993], Detection of outliers and robust estimation using fuzzy clustering. *Computational Statistics and Data Analysis*. 15, 47-61.
- Hathaway, R. J. and Bezedek, J. C. [1993], Switching regression models and fuzzy clustering. *IEEE Transactions on fuzzy systems*, 1(3), 195-204.
- Hinkley, D. V. [1971], Inference about the Change-Point from Cumulative Sum Tests. *Biometrika*, 58, 509-523.
- Hsu, D. A. [1979], Detecting shifts of parameter in gamma sequence, with applications to stock price and air traffic flow analysis. *Journal of the American Statistics Association*, 74, 31-40; [1982], A Bayesian robust detection of shift in the risk structure of stock market returns. *Journal of the American Statistical Association*, 77, 29-39.
- Inclan, C. and Tiao, G. C. [1994], Use of Cumulative Sums of Squares for Retrospective Detection of Changes of Variance. *Journal of the American Statistical Association*, 89, 913-923.
- Klir, G. F. and Folger, T. A. [1988] *Fuzzy Set, Uncertainty and Information*. Englewood Cliffs, NJ Prentice Hall.
- Lin, C. F. and Rerasirta, T. [1994], Testing the constancy of regression parameters against continuous structural change. *Journal of Econometrics*, 62, 211-228.
- Nyblom, J. [1989], Testing the Constancy of Regression Parameters over Time. *Journal of the American Statistical Association*, 84, 223-230.
- Page, E. S. [1955], A test for change in a parameter occurring at an unknown point, *Biometrika*, 42, 523-527.
- Ploberger, W., Kramer, W., and Kontrus, K. [1989], A new test for structural stability in the linear regression model. *Journal of Econometrics*, 40, 307-318.
- Sastri, T., Flores, B., and Valdes, J. [1989], Detecting points of change in time series,

- Computers Open Research*, 16, 271-293.
- Tsay, R. S. [1988], Outliers, level shift, and variance changes in time series. *Journal of forecasting*, 7, 1-20.
- Worsley, K. J. [1986], Confidence regions and tests for a change-point I a sequence of exponential family random variables. *Biometrika*, 73, 91-104.
- Wu, B. and Chen, M. [1999], Use of fuzzy statistical methods in change periods detection. *Applied Mathematics and Computation*, 99, 241-254.
- Yoshinari, Y., W. Pedrycz, and Hirota, K. [1993], Construction of fuzzy models through clustering techniques. *Fuzzy Sets and Systems*, 54, 157-165.
- Zadeh, L. A. [1965], Fuzzy Sets. *Information and Control*, 8, 338-353.
- Zimmermann, H. J. [1991], *Fuzzy Set Theory and Its Applications*. Boston Kluwer Academic.