

bfast (R package)

$$x(t) = a + b_x x(t-1) + \delta(t)$$

Regression with autocorrelated residuals

$$y(t) = a + c x(t) + \varepsilon(t)$$

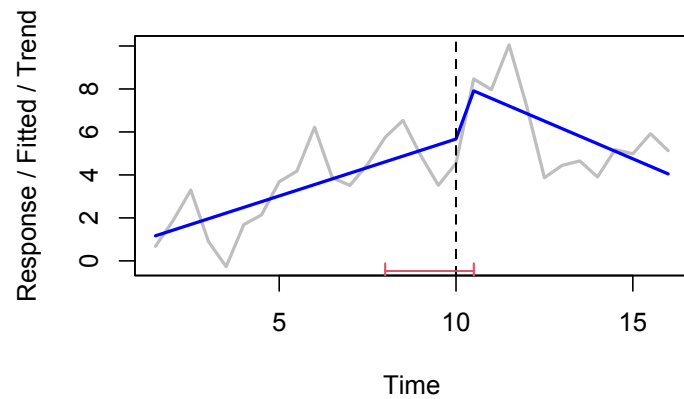
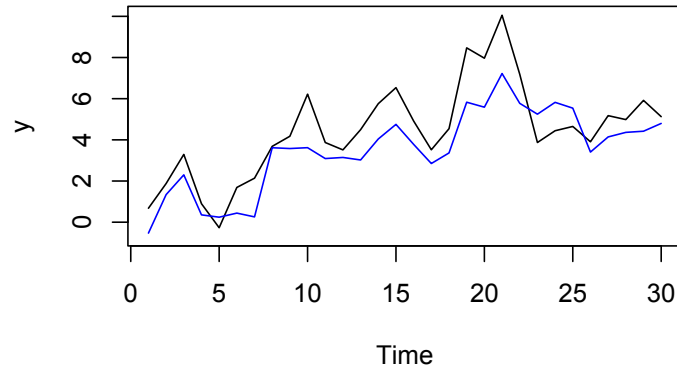
$$\varepsilon(t) = b_y \varepsilon(t-1) + \delta(t)$$

Conditional regression

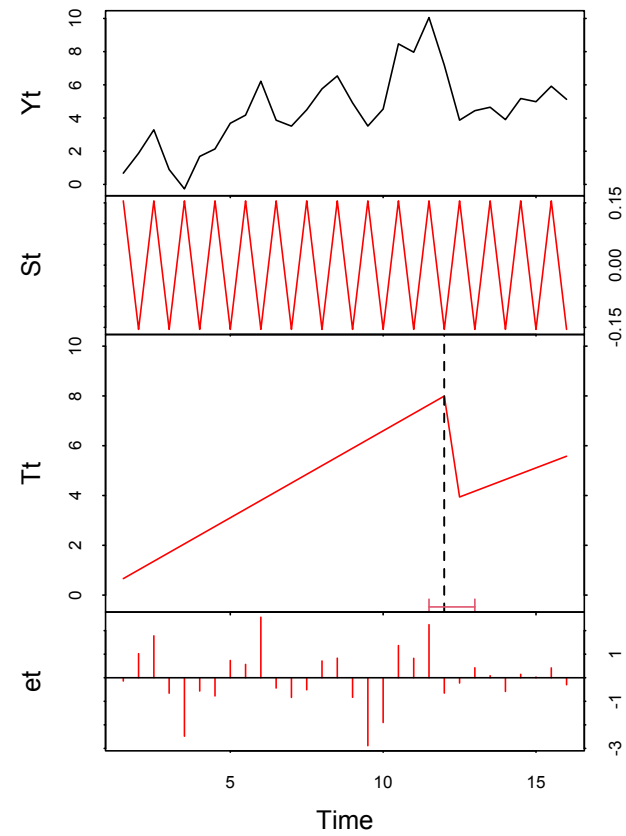
$$y(t) = a + b_y (t-1) + c x(t-1) + \delta(t)$$

bfast (R package)

AR model with $b_x = 0.8$ and $b_y = 0.8$



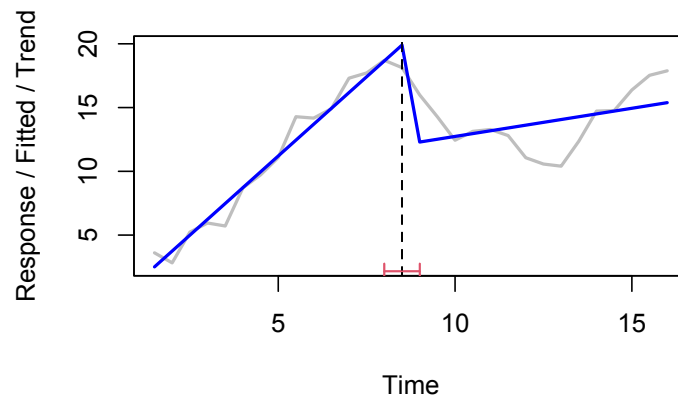
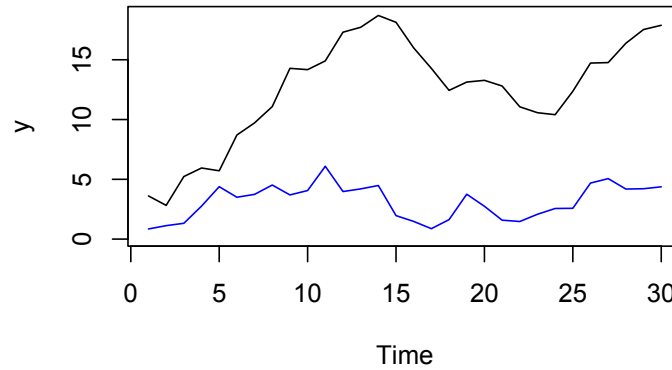
no. iterations to estimate breakpoints: 2



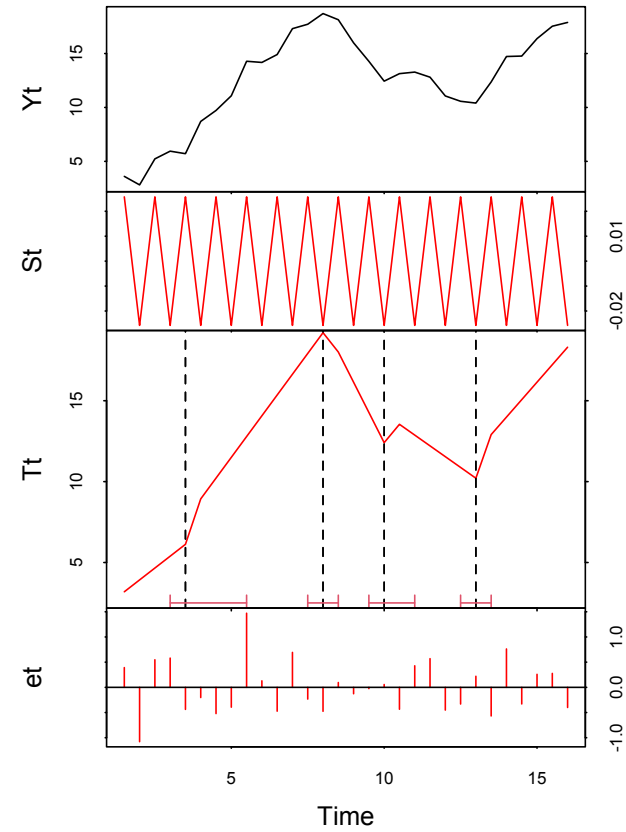
Type I errors ($\alpha=0.05$) bfast01 bfast
0.26 0.21

bfast (R package)

CLS model with $b_x = 0.8$ and $b_y = 0.8$



no. iterations to estimate breakpoints: 2



Type I errors ($\alpha=0.05$)	bfast01	bfast
	0.148	0.097

Does this only apply to linear trends?

e.g., abrupt change in Fig. 2 with LandTrendr

1. Inflated type I errors are really common in breakpoint methods, but BFAST is pretty good
2. It is not clear to me what a breakpoint is biologically
3. In a spatial context, there are likely to be all kinds of troubles having to do with non-independence of “nearby” pixels