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Jedelyn Cabrieto , Francis Tuerlinckx , Peter Kuppens ,
Frank H. Wilhelm , Michael Liedlgruber , Eva Ceulemans

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Capturing Correlation Changes by Applying Kernel Change Point Detection

On the Running Correlations

Jedelyn Cabrieto^a, Francis Tuerlinckx^a, Peter Kuppens^a, Frank H. Wilhelm^b, Michael
Liedlgruber^b and Eva Ceulemans^a

^aKU Leuven – University of Leuven, Belgium

^bUniversity of Salzburg, Austria

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Correspondence concerning this paper should be addressed to Jedelyn Cabrieto, Quantitative Psychology and Individual Differences Research Group, KU Leuven – University of Leuven, Tiensestraat 102, Box 3713, 3000 Leuven, Belgium. E-mail: Jed.Cabrieto@kuleuven.be.

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