Yury A. Kutoyants

Statistical Inference for Ergodic Diffusion Processes

Statistical Inference For Ergodic Diffusion Procebes

Xiaolong Qi

Statistical Inference For Ergodic Diffusion Procebes:

Statistical Inference for Ergodic Diffusion Processes Yury A. Kutoyants,2014-01-15 **Statistical Inference for Ergodic Diffusion Processes** Yury A. Kutoyants,2013-03-09 The first book in inference for stochastic processes from a statistical rather than a probabilistic perspective It provides a systematic exposition of theoretical results from over ten years of mathematical literature and presents for the first time in book form many new techniques and approaches *From Nonparametric Regression to Statistical Inference for Non-Ergodic Diffusion Processes* Nicolas Marie,2025-09-26 This book is about copies based nonparametric estimation of the drift function in stochastic differential equations SDEs driven by Brownian motion a jump process or fractional Brownian motion While the estimators of the drift function in SDEs are classically computed from one long time observation of the ergodic stationary solution here the estimation framework which is part of functional data analysis involves multiple copies of the non stationary solution observed over a short time interval Two kinds of nonparametric estimators are investigated for SDE models first presented in the regression framework the projection least squares estimator and the Nadaraya Watson estimator Adaptive procedures are provided for possible applications in statistical learning Primarily intended for researchers in statistical inference for stochastic processes who are interested in the copies based observation scheme the book will also be useful for graduate and PhD students in probability and statistics thanks to its multiple reminders of the requisite theory especially the chapter on nonparametric regression

Parameter Estimation in Stochastic Volatility Models Jaya P. N. Bishwal,2022-08-06 This book develops alternative methods to estimate the unknown parameters in stochastic volatility models offering a new approach to test model accuracy While there is ample research to document stochastic differential equation models driven by Brownian motion based on discrete observations of the underlying diffusion process these traditional methods often fail to estimate the unknown parameters in the unobserved volatility processes This text studies the second order rate of weak convergence to normality to obtain refined inference results like confidence interval as well as nontraditional continuous time stochastic volatility models driven by fractional Levy processes By incorporating jumps and long memory into the volatility process these new methods will help better predict option pricing and stock market crash risk Some simulation algorithms for numerical experiments are provided **Student's t-Distribution and Related Stochastic Processes** Bronius Grigelionis,2012-09-18 This brief monograph is an in depth study of the infinite divisibility and self decomposability properties of central and noncentral Student s distributions represented as variance and mean variance mixtures of multivariate Gaussian distributions with the reciprocal gamma mixing distribution These results allow us to define and analyse Student L vy processes as Thorin subordinated Gaussian L vy processes A broad class of one dimensional strictly stationary diffusions with the Student s t marginal distribution are defined as the unique weak solution for the stochastic differential equation Using the independently scattered random measures generated by the bi variate centred Student L vy process and stochastic

integration theory a univariate strictly stationary process with the centred Student s t marginals and the arbitrary correlation structure are defined As a promising direction for future work in constructing and analysing new multivariate Student L vy type processes the notion of L vy copulas and the related analogue of Sklar s theorem are explained **Market Microstructure** Frédéric Abergel,Jean-Philippe Bouchaud,Thierry Foucault,Charles-Albert Lehalle,Mathieu Rosenbaum,2012-04-03 The latest cutting edge research on market microstructure Based on the December 2010 conference on market microstructure organized with the help of the Institut Louis Bachelier this guide brings together the leading thinkers to discuss this important field of modern finance It provides readers with vital insight on the origin of the well known anomalous stylized facts in financial prices series namely heavy tails volatility and clustering and illustrates their impact on the organization of markets execution costs price impact organization liquidity in electronic markets and other issues raised by high frequency trading World class contributors cover topics including analysis of high frequency data statistics of high frequency data market impact and optimal trading This is a must have guide for practitioners and academics in quantitative finance *Probability Models* ,2024-10-24 Probability Models Volume 51 in the Handbook of Statistics series highlights new advances in the field with this new volume presenting interesting chapters on Stein s methods Probabilities and thermodynamics third law Random Matrix Theory General tools for understanding fluctuations of random variables An approximation scheme to compute the Fisher Rao distance between multivariate normal distributions Probability Models Applied to Reliability and Availability Engineering Backward stochastic differential equation Stochastic optimization theory and viscous solution of HJB equation and much more Additional chapters cover Probability Models in Machine Learning The recursive stochastic algorithm randomized urn models and response adaptive randomization in clinical trials Random matrix theory local laws and applications KOO methods and their high dimensional consistencies in some multivariate models Fourteen Lectures on Inference for Stochastic Processes and A multivariate cumulative damage model and some applications Provides the latest information on probability models Offers outstanding and original reviews on a range of probability models research topics Serves as an indispensable reference for researchers and students alike *Journal of the American Statistical Association* ,2006 **Journal of Statistical Planning and Inference** ,2003 Journal of the Korean Mathematical Society ,2008 **Mathematical Methods of Statistics** ,2006 **Statistical Inferences for Stochasic Processes** Ishwar V. Basawa,B. L. S. Prakasa Rao,1980-01-28 Introductory examples of stochastic models Special models General theory Further approaches *Communications on Stochastic Analysis* ,2007 **Mathematical Reviews** ,2006 **Non-parametric Econometric Methods for Continuous-time Diffusion Models** Shin Kanaya,2008 AMSTAT News American Statistical Association,2004 *American Book Publishing Record* ,2004 **Journal of Economic Literature** ,2004 **Statistical Theory and Method Abstracts** ,2001 **Asymptotic Theory of Statistical Inference for Time Series** Masanobu Taniguchi,Yoshihide Kakizawa,2000-09-01 The primary aim of this book is to provide modern

statistical techniques and theory for stochastic processes The stochastic processes mentioned here are not restricted to the usual AR MA and ARMA processes A wide variety of stochastic processes including non Gaussian linear processes long memory processes nonlinear processes non ergodic processes and diffusion processes are described The authors discuss estimation and testing theory and many other relevant statistical methods and techniques

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