

## Subject index

### Volume 1, 2014

- $\alpha$ -stable like process – 49
- approximation rate – 117
- asymptotic normality – 181
- asymptotic normality of estimators – 13
- Besov space – 129
- classical measurement error – 13
- consistent criteria – 3
- Corrected Maximum Likelihood Estimator – 13
- correlogram – 139
- Cox proportional hazards model – 13
- criterion for testing hypotheses – 139
- De Vylder approximation – 167
- distribution of local time – 109
- entropy – 151
- estimator of baseline hazards function – 13
- existence and uniqueness of the solution to SDE – 49
- exponential bound – 167
- exponential moments and potentials – 109
- fair option price – 95
- finite mixture model – 195
- fractional Brownian sheet – 73
- functional moments – 195
- Gamma-type process – 49
- Hölder regularity – 129
- homogeneous transient diffusion process – 109
- hypothesis testing – 195
- integral functional – 109, 117
- iterated log-type law – 73
- LAN property – 33
- Lévy driven SDE – 33
- Lévy-type processes – 49
- likelihood function – 33
- log-Sobolev inequality – 151
- Markov process – 117
- martingale – 151
- mild solution – 129
- mixture with varying concentrations – 195

- modified geometric fractional Ornstein-Uhlenbeck process – 95
- modified geometric Ornstein-Uhlenbeck process – 95
- moments – 109
- Monte Carlo method – 167
  
- non-Lipschitz coefficients – 65
  
- objective option price – 95
- orthogonal – 3
  
- periodogram – 181
- Poisson measure – 65
  
- regular statistical experiment – 33
- risk model – 167
  
- self-similar random field – 73
- singular – 3
- square Gaussian stochastic process – 139
- stochastic differential equations – 65
- stochastic heat equation – 129
- stochastic measure – 129
- strong limit theorem – 73
- strongly separable probability measures – 3
- survival probability – 167
  
- tapered data – 181
- trimmed filtration – 151
- trimmed regions – 151
  
- uniqueness of a solution – 65
  
- weakly separable – 3