

## Keywords index

### Volume 7, 2020

- $\sigma$ -martingale – 135
- anomalous diffusion – 97
- approximation – 191
- averaging principle – 449
- backward stochastic differential equation – 415
- beta random variable – 97
- branching process – 357
- change of measures – 43
- complete market – 379
- compound Poisson process of order  $k$  – 395
- compound renewal process – 43
- conditional processes – 17
- confidence ellipsoid – 435
- confidence interval – 203
- consistent estimator of best prediction – 203
- constant dividend strategy – 245
- de Vylder approximation – 245
- distribution of supremum of solution – 79
- entropy methods – 79
- ergodic process – 339
- Euler–Poisson–Darboux equation – 97
- exponential functional – 291
- extinction – 1
- extinction probability – 357
- extreme values – 61
- filtration – 135
- finite mixture model – 435
- forward rate – 113
- Fourier transform – 97
- fractional Brownian motion – 191, 339
- game options – 379
- Gauss hypergeometric – 357
- Gaussian Volterra process – 415
- global solution – 1
- harmonizable processes – 79
- higher-order dispersive equations – 79
- Hölder regularity – 449
- infinite divisibility – 267
- irregular barrier – 157
- Itô formula – 415
- Kolmogorov-type equation – 291
- Lagrange inversion – 357
- Lambert-W functions – 357
- large deviations – 17
- Lévy process – 113
- local martingale – 135

- Malliavin calculus – 415
- market-consistent calibration – 113
- martingale – 43, 191
- martingale characterization – 395
- martingale measures – 43
- Mertens decomposition – 157
- mild solution – 449
- mixture of tempered stable subordinators – 395
- mixture with varying concentrations – 435
- Monte Carlo method – 245
- multi-factor model – 113
- multivariate errors-in-variables model – 203
  
- net profit condition – 245
- nonlinear diffusion equation – 97
- nonlinear regression – 435
- nonpersistence in the mean – 1
  
- option pricing – 113
- ordinary least squares – 203
- Ornstein–Uhlenbeck process – 113
  
- partial differential equation – 415
- polynomial errors-in-variables model – 203
- post-crisis model – 113
- prediction – 203
- premium calculation principle – 43
- process with independent increments – 291
- processes with finite variation – 135
- progressively equivalent (martingale) measures – 43
  
- queuing systems – 61
  
- random initial conditions – 79
- random velocity – 97
  
- reflected backward doubly stochastic differential equations – 157
- regenerative processes – 61
- regularly varying distribution – 315
- risk model with stochastic premiums – 245
- risk process – 221
- ruin probability – 221, 245
  
- second Wiener chaos – 267
- second-order Galton–Watson process with immigration – 315
- semiparametric estimation – 435
- short rate – 113
- shortfall risk – 379
- smoothness of the density – 291
- stationary process – 339
- stochastic cable equation – 449
- stochastic differential equation – 113
- stochastic linear growth condition – 157
- stochastic Lipschitz condition – 157
- stochastic measure – 449
- stochastic mutualism model – 1
- stochastic optimal control – 379
- stochastic partial differential equation – 339
- stochastic permanence – 1
- stochastic ultimate boundedness – 1
- stopping time – 135
- strong consistency – 339
- strong persistence in the mean – 1
- sub-Gaussian processes – 79
- sums of Gaussian squares – 267
  
- tail behavior – 315
  
- Volterra type Gaussian processes – 17
  
- Wright – 357
  
- zero-coupon bond – 113