

Keywords index

Volume 9, 2022

- asymptotic behavior – 483
- asymptotics – 339
- averaging principle – 123

- bi-risk model – 401
- bifractional brownian motion – 339

- Cannings model – 17
- change of measures – 45
- compensator – 265
- compound mixed renewal process – 45
- confidence ellipsoid – 377
- conic intrinsic volumes – 357
- covariance – 1

- dense set of distributions – 265
- discrete time – 401
- Doob–Meyer decomposition – 265

- equilibrium control – 157
- estimator moments – 453
- exchangeable coalescent – 17
- excursion probability – 339
- external angles – 357

- factorial moments – 229
- finite mixture model – 377

- finite time survival probability – 401
- forward recurrence time – 1
- fractional Brownian motion – 313
- fractional brownian motion – 339
- fractional Brownian motion – 431
- fractional counting processes – 207
- fractional equations – 139
- functional limit theorems – 245

- Gaussian Volterra processes – 313, 431
- generalized estimating equations – 377
- geometric reproduction branching process – 229
- graphical representation – 279

- harmonic numbers – 229
- Hölder continuity – 313

- increasing process – 265
- infinite particle systems – 89
- infinite-dimensional stochastic differential equations – 89
- interacting Brownian motions – 89
- interacting particles – 279
- internal angles – 357
- inversion of the Volterra representation – 431

- jackknife – 377
- Lambert-W function – 229
- Laplace–Beltrami operators – 139
- large deviations – 207
- Lévy distribution – 413
- locally perturbed random walks – 245
- LQ control problem – 157
- Markov renewal process – 413
- mild solution – 123, 483
- Mittag-Leffler functions – 207
- mixture with varying
 - concentrations – 377
- moderate deviations – 207
- Moore–Penrose inverse – 453
- nonlinear regression – 377
- number of renewals – 1
- path-dependent stochastic differential
 - equations – 65
- polyhedral cones – 357
- progressively equivalent measures – 45
- quasi-helix property – 313
- random fields – 139
- random matrices – 89
- random walk in a strip – 245
- random walk with barriers – 245
- random walks and bridges – 357
- recursive calculation – 401
- reflexive generalized inverse – 453
- regular conditional probabilities – 45
- regularly varying function – 17
- remaining term – 1
- renewal process – 1
- ruin probability – 45
- sample path differentiability – 431
- SDEs with distributional drift – 65
- simultaneous multiple collisions – 17
- singular inverse Wishart – 453
- spatial birth-and-death processes – 279
- sphere – 339
- spherical Brownian motion – 139
- spherical harmonics – 139
- Stirling numbers – 229, 357
- stochastic equation – 279
- stochastic geometry – 357
- stochastic maximum principle – 157
- stochastic measure – 123, 483
- stochastic parabolic equation – 123, 483
- strong laws of large numbers – 245
- subordinators – 139
- tangency portfolio – 453
- telegraph process – 413
- terminal joint distribution – 265
- time-inconsistency – 157
- ultimate time survival probability – 401
- variational inequality – 157
- weak convergence – 17
- Weyl chambers – 357