

Keywords index

Volume 10, 2023

- Φ -Sobolev inequalities – 145
- American options – 367
- asymptotic normality – 175
- autoregressive model – 313
- averaging principle – 229
- BDG inequalities – 425
- Bernstein inequality – 211
- beta distribution – 211
- branching process – 397
- concentration bounds – 211
- concentration inequalities – 145
- conditioning to stay positive – 59
- constrained optimization – 19
- convertible features – 367
- coupling – 313
- coupon collector’s problem – 111
- Cramér–Lundberg risk model – 247
- deviation inequalities – 145
- directional extremes – 59
- empirical means – 37
- Erlang mixture distribution – 247
- estimator – 287
- exchangeability – 59
- exponential distribution – 287
- fractional Brownian motion – 343
- fractional calculus – 413
- fractional Ornstein–Uhlenbeck processes – 37
- functional limit theorem – 397
- game options – 367
- Gamma mixing – 37
- Gamma subordinator – 413
- Gaussian processes – 343
- generalized BSDE with jumps – 77
- generalized Wright function – 37
- Hausdorff saturation – 287
- homogeneous and isotropic strongly dependent Gaussian random field – 267
- Hurst index estimation – 175
- inhomogeneous Markov chain – 313
- instant enforcement – 425
- integral-partial differential equations – 77
- Itô’s isometry – 425

- Kies distribution – 287
- least squares estimate in the
 - Walker–Brillinger sense – 267
- Lévy processes – 145
- local behavior – 59
- logarithmic Sobolev inequalities – 145
- long-range dependence – 343
- Malliavin calculus – 145
- marked point process – 1
- mild solution – 229
- minimax identity – 19
- mixed fractional Brownian motion – 175
- model-free approach in Mathematical Finance – 425
- multi-mixed fractional Brownian motion – 343
- multi-mixed fractional Ornstein–Uhlenbeck process – 343
- multivariate trigonometric model – 267
- nonconcave utility – 19
- nonlocal equations – 413
- occupancy problem – 111
- optimal strategies – 367
- outer measure – 425
- persistence diagram – 1
- persistent Betti number – 1
- pricing – 367
- quadratic variation – 425
- random environment – 397
- random topology – 1
- rcll barrier – 77
- recurrence sequences – 247
- reflected BSDE – 77
- renewal theory – 313
- replacement model for random lifetimes – 111
- robust utility functionals – 19
- ruin probability – 247
- sampled extrema – 111
- short-range dependence – 343
- Sparre Andersen identity – 59
- stationary processes – 343
- stationary-increment processes – 343
- stochastic Burgers equation – 229
- stochastic heat equation – 229
- stochastic integral – 425
- stochastic measure – 197, 229
- Stochastic partial differential equation – 175
- stochastic transport equation – 197
- stochastic Volterra equations – 37
- strong consistency – 175, 267
- survival probability – 397
- symmetric integral – 197
- tail behavior – 287
- variance Gamma process – 413
- viscosity solution – 77
- weak solution – 197
- Weibull distribution – 287