

MASTER'S SEMINAR ANNOUNCEMENT
Department of Statistics

On the Parametric Estimation of Diffusion Processes

Tuesday, November 18, 2003, 4:30 pm
Eckhart Hall, Room 110, 5734 S. University Avenue

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ABSTRACT

This is a survey about the (parametric) statistical inference of diffusion processes. Different methods of estimation are considered. Some applications in economics and finance are also presented as a motivation to the subject. The primary concern of the analysis regards the case of discretely-sampled data.