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12. Probability and Statistics

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On problems of statistics for SDE

We shall study inference problems for stochastic processes which to serve as solutions of the different *stochastic differential equations* (SDE). Likelihood method are developed for inference about hypothe-
ses that determine the "coefficients" of SDE. The data are supposed to be a continuously observed sample path. We are able to *non-Gaussian limit distributions* in asymptotic problems of the statistics examine. In particular, we present conditions which provide the consistence and also the convergence to non-Gaussian limit distribution of the maximum likelihood estimator.