



Semimartingales and their Statistical Inference (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

B.L.S. Prakasa Rao

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B.L.S. Prakasa Rao

Inference for semimartingale regression models

The author addresses a number of stochastic modeling applications from engineering, economic systems, financial economics, and medical sciences. He also includes some of the new and challenging statistical and probabilistic problems facing today's active researchers working in the area of inference for stochastic processes.

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