



2015, XV, 286 p. 21 illus., 14 illus. in color.

Printed book

Softcover

44,99 € | £40.99 | \$59.99

^[1]48,14 € (D) | 49,49 € (A) | CHF

60,06

eBook

37,44 € | £31.99 | \$44.99

^[2]37,44 € (D) | 37,44 € (A) | CHF

48,00

Available from your library or

springer.com/shop

MyCopy ^[3]

Printed eBook for just

€ | \$ 24.99

springer.com/mycopy

D. Belomestny, F. Comte, V. Genon-Catalot, H. Masuda, M. Reiß

Lévy Matters IV

Estimation for Discretely Observed Lévy Processes

Series: Lévy Matters

The aim of this volume is to provide an extensive account of the most recent advances in statistics for discretely observed Lévy processes. These days, statistics for stochastic processes is a lively topic, driven by the needs of various fields of application, such as finance, the biosciences, and telecommunication. The three chapters of this volume are completely dedicated to the estimation of Lévy processes, and are written by experts in the field. The first chapter by Denis Belomestny and Markus Reiß treats the low frequency situation, and estimation methods are based on the empirical characteristic function. The second chapter by Fabienne Comte and Valery Genon-Catalot is dedicated to non-parametric estimation mainly covering the high-frequency data case. A distinctive feature of this part is the construction of adaptive estimators, based on deconvolution or projection or kernel methods. The last chapter by Hiroki Masuda considers the parametric situation. The chapters cover the main aspects of the estimation of discretely observed Lévy processes, when the observation scheme is regular, from an up-to-date viewpoint.

Order online at springer.com / or for the Americas call (toll free) 1-800-SPRINGER / or email us at: customerservice@springernature.com. / For outside the Americas call +49 (0) 6221-345-4301 / or email us at: customerservice@springernature.com.

The first € price and the £ and \$ price are net prices, subject to local VAT. Prices indicated with [1] include VAT for books; the €(D) includes 7% for Germany, the €(A) includes 10% for Austria. Prices indicated with [2] include VAT for electronic products; 19% for Germany, 20% for Austria. All prices exclusive of carriage charges. Prices and other details are subject to change without notice. All errors and omissions excepted. [3] No discount for MyCopy.

