

**Parameter Estimation In Stochastic
Differential Equations (Lecture Notes In
Mathematics, Vol. 1923)**

By Jaya P. N. Bishwal



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Differential Equations: schemes for stochastic
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Taylor expan-

<http://www.jstor.org/stable/1391172>

Abstract. We discuss the problem of parameter estimation
in nonlinear stochastic differential equations (SDEs)
based on sampled time series. A central message from
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This paper presents an overview of the progress of
research on parameter estimation methods for stochastic
differential equations (mostly in the sense of Ito
calculus

http://www.citeulike.org/user/v_madhu/article/165111

Parameter Estimation for Stochastic Differential
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{Umberto Picchini and Andrea De Gaetano Susanne
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<http://projecteuclid.org/euclid.aos/1319595458>

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Parameter Estimation in Stochastic Differential Equations (Lecture Notes in Mathematics, Vol. 1923) by Jaya P. N. Bishwal English Parameter estimation in

<http://www.dlzware.com/to/fundamentals-of-stochastic-signalssystem-and-estimation-theory>

LECTURE NOTES IN MATHEMATICS Parameter Estimation in Stochastic Differential Equations - Jaya P. N. Bishwal - 2008;

<http://web.ceda.unina2.it/index.php/biblioteche/366-biblioteche/3241-ebooks-springer-lecture-notes-in-mathematics>

AM Estimation in Interacting Diffusions: Continuous and J. P. N. Bishwal, Parameter Estimation in Stochastic Differential Equations, Lecture Notes in

http://www.academia.edu/7589322/Estimation_in_Interacting_Diffusions_Continuous_and_Discrete_Sampling

Jan 11, 2000 Abstract: We discuss the problem of parameter estimation in nonlinear stochastic differential equations based on sampled time series. A central message

<http://arxiv.org/abs/nlin/0001019>

differential equations, stochastic P. N. Bishwal, Parameter Estimation in Stochastic Differential Equations, vol. 1923 of Lecture Notes in Mathematics <http://www.hindawi.com/journals/mpe/2012/421754/ref/>

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Parameter Estimation in Several Classes of We study certain stochastic differential For this problem we derive estimates of the drift parameter <http://deepblue.lib.umich.edu/handle/2027.42/77849>

Jaya P. N. Bishwal: Parameter estimation in stochastic differential equations. (Lecture Notes in stochastic differential equations are more general than all <http://www.azimuthproject.org/azimuth/show/Parametric+estimation+for+stochastic+differential+equations>

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we study moderate deviation for parameter estimation in the Parameter Estimation in Stochastic Differential Equations, Lecture Notes in Mathematics <http://www.tandfonline.com/doi/full/10.1080/03610918.2012.750355>

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