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[\[PDF \(177K\)\]](#) [\[References\]](#)**Asymptotic Expansion for Stochastic Processes: an Overview and Examples**Yuji Sakamoto¹⁾ and Nakahiro Yoshida²⁾1) *Graduate School of Human Development and Environment, Kobe University*2) *University of Tokyo and Japan Science and Technology Agency, Graduate School of Mathematical Sciences, University of Tokyo*

Abstract: The asymptotic expansion method for ε -Markov processes with a mixing property is briefly reviewed. It is illustrated by a point process marked by a diffusion process. As a typical application, the expansion formula for the M -estimator based on ε -Markov data is exhibited.

Key words: Asymptotic expansions, ε -Markov process, Malliavin calculus

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