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Asymptotic Expansion for Stochastic Processes: an Overview and Examples

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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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