

Keywords index

Volume 6, 2019

- almost sure central limit theorem – 345
AR(1)-characterisation – 195
asymptotic covariance matrix estimation – 495
asymptotic distribution – 209, 377
Bernstein function – 419
bi-seasonal model – 133
BINAR – 227
BSDEs – 479
central limit theorem – 251, 443
change of time – 81, 419
chaos expansion – 145
Clayton copula – 227
compound Poisson process – 81, 419
confidence ellipsoid – 495
copula – 227
count data – 227
coupling – 333
covariance functions – 195
Cox proportional hazards model – 209
dependent claims – 133
digital option – 81
discrete time risk model – 133
divergence form – 345
drift parameter estimation – 397
errors-in-variables model – 495
exact marginal probability distribution – 3
expected discounted dividend payments – 285
FGM copula – 227
finite mixture model – 495
Fourier transform – 443
fractional Brownian motion – 13, 57, 377, 397
fractional Cox–Ingersoll–Ross process – 13
fractional Laplacian – 397
fractional Vasicek model – 377
Frank copula – 227
fundamental solution – 345
gamma function – 311
Gauss hypergeometric function – 419
generated σ -field – 269
Gerber–Shiu function – 285
Green’s function – 57
harmonic numbers – 419
hypergeometric function – 81
independent complements – 269
infinitely divisible logarithmic series distribution – 419
infinitely divisible random measure – 443
insurance model – 109
intersection of σ -fields – 269

- jackknife – 495
- Kolmogorov norm – 109
- lattice of complete σ -fields – 269
- Lévy density – 443
- Lévy process – 81, 419
- Lévy process; moving average – 443
- Lévy processes – 479
- local norm – 109
- Malliavin calculus – 145
- Markov chain – 109, 333
- maximum likelihood estimation – 377
- mild solution – 57
- mixed Poisson processes – 41
- mixture with varying
 - concentrations – 495
- moderate deviations principle – 167
- moment generating function – 377
- moment inequalities – 251
- multi-layer dividend strategy – 285
- negative binomial distribution – 227
- non-ergodic process – 377
- non-proportional hazards – 209
- non-uniform estimate – 109
- nonparametric estimation – 495
- numerical approximation – 145
- order statistics property – 41
- orthogonal regression – 495
- partial Bell polynomials – 419
- pathwise Stratonovich integral – 13
- piecewise constant coefficients – 345
- piecewise integro-differential
 - equation – 285
- Poisson – 227
- predictable representation property – 479
- preferential attachment – 311
- q variation – 397
- random fields – 251
- random graph – 311
- random walk – 333
- recursive formula – 133
- renewal theory – 333
- right censored data – 209
- risk model with stochastic
 - premiums – 285
- ruin probability – 133, 285
- run-and-tumble models – 3
- scale free – 311
- signed compound Poisson
 - approximation – 109
- space-time white noise – 167
- stationary processes – 195
- stationary random field – 443
- Stein-Malliavin calculus – 345
- Stirling numbers – 419
- stochastic Burgers equation – 167
- stochastic differential equation – 13
- stochastic differential equations – 145
- stochastic heat equation – 397
- stochastic partial differential
 - equation – 57
- stochastic partial differential
 - equations – 167, 345
- Taylor's power law – 311
- telegraph equation with time-dependent
 - velocity – 3
- time-fractional Poisson process – 41
- total variation norm – 109
- utility maximization – 479
- variance-gamma process – 81
- weak convergence method – 167
- Yule model – 41