

Keywords index

Volume 12, 2025

- α -stable process – 1
- absolute moment – 393
- affine term structure – 433
- aging classes – 153
- asymptotic mean square stability – 313
- asymptotic normality – 169
- autoregressive models – 83
- autoregressive process – 375

- backward recurrence time – 153
- Besov space – 189
- binomial distribution – 27

- causality – 83
- change of measures – 471
- characteristic function approach – 325
- compound mixed renewal processes – 471
- consistency – 169

- dependence – 153
- dependent Lévy factors – 433
- discrete random fields – 83
- distribution of supremum – 289

- Engel series – 273
- ergodicity – 169
- exit time – 375
- expected utility – 225

- exponential nonlinearity – 313
- extremal process – 251

- first passage time – 375
- forward recurrence time – 153
- fractional Brownian motion – 123
- fractional noise – 289
- functional limit theorem – 251, 347

- generalized CIR model – 433
- good sequence – 273

- Hara utility functions – 225
- heat equation – 61
- high-dimensional asymptotics – 43
- high-order moments – 27
- hitting time – 135
- Hölder regularity – 61
- hypothesis testing – 43

- infinite expectation – 273
- inverse subordinator – 135

- large deviation principle – 375
- large deviations – 203
- large financial markets – 225
- largest summand – 273
- law of the iterated logarithm – 347
- lightly trimmed sum – 273
- linear matrix inequality (LMI) – 313

- linear price impact – 123
- Lüroth series – 273
- M_1 topology – 251
- martingale measures – 225
- martingales – 471
- maximum likelihood estimator – 169
- mean-variance mixtures – 225
- mild solution – 61
- Mittag-Leffler function – 203
- moment – 393
- moment asymptotics – 27
- Moore–Penrose inverse – 43
- multivariate – 393
- multivariate Lévy processes – 433
- multivariate linear process – 251
- negative regression dependence – 153
- nonlinear differential equation – 313
- normal distribution – 393
- n th-order fractional Brownian motion – 169
- Oppenheim expansion – 273
- optimal liquidation – 123
- option pricing – 135
- parameter estimation – 407
- perturbation – 1
- polar decomposition – 433
- positive regression dependence – 153
- premium calculation principles – 471
- probability approximations – 325
- projected normal – 407
- pseudo-gradient – 1
- pseudo-process – 1
- purely nondeterministic random fields – 83
- random Dirichlet series – 347
- random Fourier series – 189
- rate of growth – 289
- raw moment – 393
- reducibility – 433
- regular variation – 251
- renewal process – 153
- ruin probability – 471
- singular covariance matrix – 43
- singular Wishart distribution – 43
- spherical statistics – 407
- stability in probability – 313
- stable distributions – 325
- stable processes – 433
- stationary random fields – 83
- Stein’s method – 325
- stochastic heat equation – 289
- stochastic measure – 61, 189
- stochastic perturbations – 313
- Student’s t-distribution – 393
- sub-Gaussian type random fields – 289
- subdiffusion models – 135
- subordinator – 135
- Sylvester series – 273
- symbolic algebra – 27
- tangency portfolio – 43
- tempered stable distributions – 325
- tempered stable subordinators – 203
- time-changed process – 135
- trajectories of random functions – 189
- upper orthant stochastic order – 153
- weak convergence – 203