Preface

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The present volume consists of papers on statistical inference of stochastic processes, related to the fractional Brownian motion. These papers are written by invited researchers, renowned through their contributions to the field. Processes of such kind appear in a variety of disciplines, including geology, physics, biology, medicine, finance, etc., whenever one cannot rely on Markov models, driven by innovations with independent increments. Statistical analysis in these models nowadays attracts attention of a wide audience of researchers.

The volume contains works concerned with estimation of the drift parameter in stochastic differential equations, driven by the fractional Brownian motion, inference of the linear fractional stable motion, study of the stationary density of solutions to fractional stochastic differential equations, and comparative efficiency analysis of different estimators.

Other papers included in the volume address the volatility estimation problem, hypothesis testing in autoregressions with stationary fractional noises and asymptotic behaviour of power variations of the mixed fractional Brownian motion and the Hermite Ornstein–Uhlenbeck type processes.

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