

## Hypotheses testing for ergodic diffusion processes

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We consider several problems of hypotheses testing by the observations of ergodic diffusion processes in the asymptotics of large samples. Particularly, we test one simple hypothesis against parametric and nonparametric local alternatives. In regular cases we describe the locally asymptotically uniformly most powerful tests and in the nonregular cases we just give the asymptotics of the likelihood ratio tests.

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