Inference in models with mixed fractional Brownian motion part II

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Abstract

In this talk I will report on the recent progress in statistical analysis of models with mixed fractional Brownian motion. The main update is that we managed to solve the singular perturbation problem for the Wiener-Hopf equation, which governs the large sample asymptotic of parameter estimators in various settings. The results reveal interesting details in estimation problem of the Hurst parameter.