

Ferger, Dietmar (ed.); González Manteiga, Wenceslao (ed.); Schmidt, Thorsten (ed.); Wang, Jane-Ling (ed.)

From statistics to mathematical finance. Festschrift in honour of Winfried Stute. (English)

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Publisher's description: This book, dedicated to Winfried Stute on the occasion of his 70th birthday, presents a unique collection of contributions by leading experts in statistics, stochastic processes, mathematical finance and insurance. The individual chapters cover a wide variety of topics ranging from nonparametric estimation, regression modelling and asymptotic bounds for estimators, to shot-noise processes in finance, option pricing and volatility modelling. The book also features review articles, e.g. on survival analysis.

The articles of this volume will be reviewed individually.

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MSC:

- 62-06 Proceedings, conferences, collections, etc. pertaining to statistics
- 91-06 Proceedings, conferences, collections, etc. pertaining to game theory, economics, and finance
- 62Nxx Survival analysis and censored data
- 62Gxx Nonparametric inference
- 62P05 Applications of statistics to actuarial sciences and financial mathematics
- 00B30 Festschriften
- 00B15 Collections of articles of miscellaneous specific interest

Keywords:

regression; survival analysis; filtering; statistical methods; mathematical finance; stochastic processes; statistical modeling; estimation; insurance mathematics; risk bounds; volatility models; nonparametric statistical methods; shot-noise processes

Biographic references:

[Stute, Winfried](#)

Software:

[Kader](#)

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