Vladimir Panov

Statistical inference for the moving-average Lévy model in low-frequency setup

Joint with Denis Belomestny

This talk is devoted to statistical inference for the stochastic integrals of the type

$$Z_t = \int_R K(t-s) dL_s,$$

where K is a known deterministic function, and L is an unknown Lévy process. In particular, I will present several new ideas yielding the construction of a consistent estimator for the Lévy density of L. Moreover, I intend to discuss the mixing properties, which draw particular interest from the theoretical point of view.