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Research field: Theoretical statistics and Probability theory

Keywords: Asymptotic statistics, Limit theorem, Stochastic analysis, Finance

Current research

(1) Statistics for stochastic processes

(2) Limit theorems

(3) Asymptotic expansion for stochastic processes

(4) Theory of high-frequency financial data analysis

(5) Yuima II for statistical analysis and simulation for stochastic processes

(6) Asymptotic methods applied to finance

Notice for students

The basic knowledge of the following is required when starting study here.

(1) Linear models

(2) Statistical decision theory

(3) Large sample theory

(4) Measure theoretical probability theory

(5) Stochastic processes, martingale

(6) Functional analysis