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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 and the Malliavin calculus
- (3) Asymptotic expansion for stochastic processes
- (4) Basic theory of high-frequency financial data analysis
- (5) YUIMA for statistical analysis and simulation for stochastic processes
- (6) Asymptotic methods applied to finance

### **Notice for students**

Currently, I do not accept international students basically, due to the limited capacity of my laboratory.