



Limit Theorems for Stochastic Processes

Jean Jacod, Albert Shiryaev

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This volume by two international leaders in the field proposes a systematic exposition of convergence in law for stochastic processes from the point of view of semimartingale theory. It emphasizes results that are useful for mathematical theory and mathematical statistics. Coverage develops in detail useful parts of the general theory of stochastic processes, such as martingale problems and absolute continuity or contiguity results.

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