On a projection least squares estimator for jump diffusion processes

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Abstract
This paper deals with a projection least squares estimator of the drift function of a jump diffusion process $X$ computed from multiple independent copies of $X$ observed on $[0, T]$. Risk bounds are established on this estimator and on an associated adaptive estimator. Finally, some numerical experiments are provided.

Keywords  Projection least squares estimator · Model selection · Jump diffusion processes

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