

## 2011 年度 コハツチーム発表論文

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- A-2. Kohatsu-Higa, A. and Ngo, L. “Weak approximations for SDE’s driven by Levy processes.” To appear in the proceedings of the Ascona conference, 2012
- A-3. M. Hayashi and A. Kohatsu-Higa, “Smoothness of the distribution of the supremum of a multi-dimensional diffusion process.”, *Potential Analysis*, in press (DOI:10.1007/s11118-011-9263-8)
- A-4. Kohatsu-Higa and M. Yamazato. “Insider modelling and logarithmic utility for models with jumps.” *Applied Mathematics and Optimization*, 64, 217-255, 2011.
- A-5. Kohatsu-Higa and A. Tanaka. “A Malliavin Calculus method to study densities of additive functionals of SDE's with irregular drifts.” To appear in *Annales de l'Institut Henri Poincare*, 2012.
- A-6. Hoang-Long Ngo, “An estimation of integrated cross volatility for high-frequency asynchronous data”, *Journal of Non-parametric Statistics*, article in press, 2012 (DOI:10.1080/10485252.2011.647696)
- A-7. Hoang-Long Ngo and Shigeyoshi Ogawa, “On the discrete approximation of occupation time of diffusion processes.”, *Electronic journal of statistics.*, Volume 5, pages 1374—1393, 2011, (DOI: 10.1214/11-EJS645)
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- B-7. Yasutaka Shimizu, "Estimation of the expected discounted penalty function for Lévy insurance risks", *Mathematical Methods of Statistics*, Vol. 20, No. 2, pp.125-149.(DOI: 10.3103/S1066530711020037), 2011.
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