Estimation of Drift Parameters in a Linear Drift Diffusion with Continuous Observation

繆維正

中央大學統計研究所與財務金融學系

Abstract

We consider a drift estimation problem in a class of time-homogeneous parametric diffusion processes with linear drift. We find the MLEs of drift parameters for the class of processes and provide a sufficient condition for the estimators to be consistent. Some examples satisfying the conditions are presented.