ON LIMIT THEORY FOR FUNCTIONALS OF STATIONARY INCREMENTS LÉVY DRIVEN MOVING AVERAGES

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In this talk we present some new limit theorems for variational functionals of high frequency observations of stationary increments Lévy driven moving average processes. We will see that the asymptotic behaviour of such variational functionals heavily depends on the kernel, the driving pure jump Lévy motion and the properties of the function under consideration. We show the "law of large numbers" for our class of statistics, which consists of three different limiting results. For one of the appearing limits, which we refer to as ergodic type limit, we also prove the associated weak limit theory.

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