

# CONTENTS

Preface	vii
Robert Liptser	xi
<i>Yu. M. Kabanov, B. L. Rozovskii, and A. N. Shiryaev</i>	
Publications of Robert Liptser	xiii
Moderate deviations for iterates of expanding maps	1
<i>A. Dembo and O. Zeitouni</i>	
The branching diffusion approximation for a model of a synchronized queueing network	13
<i>N. G. Duffield, M. Kelbert, and Yu. M. Suhov</i>	
On Hellinger processes for parametric families of experiments	41
<i>K. Dzhaparidze, P. Spreij, and E. Valkeila</i>	
The turnpike property and the central limit theorem in stochastic models of economic dynamics	63
<i>I. V. Evtigneev and S. Flåm</i>	
A stochastic control model for hedging in incomplete markets	103
<i>S. Frasson and W. J. Runggaldier</i>	
On sequential estimation of parameters in continuous-time stochastic regression	123
<i>L. Galtchouk and V. Konev</i>	
Asymptotic properties of an approximate maximum likelihood estimator for stochastic PDEs	139
<i>M. Huebner, S. Lototsky, and B. L. Rozovskii</i>	
Enlargement of the Wiener filtration by a manifold valued random element via Malliavin's calculus	157
<i>P. Imkeller</i>	
On the Pontryagin maximum principle for SDEs with a Poisson-type driving noise	173
<i>Yu. M. Kabanov</i>	

On the FTAP of Kreps–Delbaen–Schachermayer <i>Yu. M. Kabanov</i>	191
An estimation of a periodic trend under the autoregressive noise <i>V. Konev and S. Pergamenshchikov</i>	205
An estimation of a multivariate density and its derivatives by weakly dependent observations <i>G. Koshkin and V. Vasil'iev</i>	229
On one-dimensional SPDEs with constant coefficients on the positive half axis <i>N. V. Krylov</i>	243
On density estimation by the observations of ergodic diffusion processes <i>Yu. A. Kutoyants</i>	253
Large deviations for non diffusion process <i>R. Liptser</i>	275
First order and second order necessary conditions of optimality for stochastic systems <i>N. I. Mahmudov and A. E. Bashirov</i>	283
On some asymptotic properties of nonhomogeneous Markov chains and random sequences with countable number of values <i>I. Sonin</i>	297
A monotonicity method for some elliptic SPDEs <i>A. S. Üstünel and M. Zakai</i>	315
An inequality for the local asymptotic normality <i>E. Valkeila</i>	323
Stochastic dynamic systems with failures: absolute continuous compensators <i>A. I. Yashin</i>	343