

## CONTENTS

<b>Foreword .....</b>	ix
<b>A. A. Afanas'ev, On estimation of a parameter for systems with physical white noise .....</b>	1
<b>A. E. Bashirov, Linear filtering under dependent white and wide-band noises ..</b>	7
<b>A. A. Butov, Some random environments statistical problems for observable birth-and-death processes .....</b>	19
<b>A. Yu. Veretennikov, On large deviations in the averaging principle for stochastic difference equations on a torus .....</b>	27
<b>A. A. Gushchin, On the convergence of sequences of semimartingales and their components .....</b>	35
<b>V. M. Dochviri, Optimal stopping of a nonterminating homogeneous standard Markov process on a finite time interval .....</b>	97
<b>V. P. Dragalin, Optimality of generalized CUSUM procedure in quickest detection problem .....</b>	107
<b>V. V. Konev and S. M. Pergamenshchikov, Guaranteed estimation of autoregression parameters on the basis of a sequential correlational method .....</b>	121
<b>N. V. Krylov, On a proof of Ito's formula .....</b>	139
<b>R. Sh. Liptser, The Bogolyubov averaging principle for semimartingales .....</b>	143
<b>M. B. Malyutov, V. G. Spokoinyi, and L. A. Horna Uaraka, On asymptotic properties of estimates under sequential design .....</b>	155
<b>A. A. Novikov and B. A. Èrgashev, Limit theorems for the first passage time of autoregression process over a level .....</b>	169
<b>I. V. Pavlov, Lower bound for the expected size of a learning sample for sequential pattern recognition procedures .....</b>	187
<b>A. E. Rodkina, On solvability and averaging for stochastic functional-differential equations with respect to a semimartingale .....</b>	197
<b>V. G. Spokoinyi, On construction of optimal strategies of parameter estimation for controllable systems .....</b>	207
<b>A. N. Shiryaev and V. G. Spokoinyi, On the concept of <math>\lambda</math>-convergence of statistical experiments .....</b>	225
<b>A. G. Tartakovskii, Asymptotically minimax multialternative sequential rule for disorder detection .....</b>	229
<b>M. Hitsuda, Canonical representation of a Gaussian semimartingale and the innovation .....</b>	237