

CONTENTS

Foreword	v
Dedicated to Professor Rafail Z. Khasminskii on the occasion of his seventy-fifth birthday	vii
Preface	ix
PART I: ASYMPTOTIC ANALYSIS INVOLVING STOCHASTIC DIFFERENTIAL EQUATIONS	
Some recent results on averaging principle	1
<i>Mark Freidlin and Alexander Wentzell</i>	
Cramer’s theorem for nonnegative multivariate point processes with independent increments.....	21
<i>Fima Klebaner and Robert Liptser</i>	
On bounded solutions of the balanced generalized pantograph equation.....	29
<i>Leonid Bogachev, Gregory Derfel, Stanislav Molchanov, and John Ockendon</i>	
Numerical methods for non-zero-sum stochastic differential games: Convergence of the Markov chain approximation method	51
<i>Harold J. Kushner</i>	
PART II: NONPARAMETRIC ESTIMATION	
On the estimation of an analytic spectral density outside of the observation band.....	85
<i>Ildar A. Ibragimov</i>	
On oracle inequalities related to high dimensional linear models	105
<i>Yuri Golubev</i>	
Hypothesis testing under composite functions alternative	123
<i>Oleg V. Lepski and Christophe F. Pouet</i>	
PART III: STOCHASTIC PARTIAL DIFFERENTIAL EQUATIONS	
On parabolic pdes and spdes in Sobolev spaces W_p^2 without and with weights.....	151
<i>Nicolai V. Krylov</i>	
Stochastic parabolic equations of full second order.....	199
<i>Sergey V. Lototsky and Boris L. Rozovskii</i>	