



# On a projection least squares estimator for jump diffusion processes

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## Abstract

This paper deals with a projection least squares estimator of the drift function of a jump diffusion process  $X$  computed from multiple independent copies of  $X$  observed on  $[0, T]$ . Risk bounds are established on this estimator and on an associated adaptive estimator. Finally, some numerical experiments are provided.

**Keywords** Projection least squares estimator · Model selection · Jump diffusion processes

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