

Consistence of a Likelihood Estimator for Stochastic Damping Hamiltonian Systems. Totally and Partially Observed Data

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Abstract: First, we prove the consistence of an estimator for a stochastic damping Hamiltonian system, considering totally observed data. Second, we propose an estimator for the same system, considering partially observed data, and prove its consistency. Next, we perform some simulations to see how the estimators work numerically.