

Дополнительная литература

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2. Konakov V., Mammen E. Small time Edgeworth-type expansions for weakly convergent nonhomogeneous Markov chains. *Probability Theory and Related Fields*, 143, 1, p.137-176, 2009.
3. Konakov V., Menozzi S. Weak error for stable driven SDES: expansion of the densities. *Journal of Theoretical Probability*, vol.24, 2, p. 454-478, 2011.
4. Konakov V., Mammen E., Woerner J. Statistical convergence of Markov experiments to diffusion limit. *ArXiv: 1201.6307v1 [math.ST]* 30 Jan 2012. p.1-19.