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Some corrections for the paper by Shimizu, Y. and Yoshida, N. (2006). Estimation of parameters for diffusion processes with jumps from discrete observations, *Statist. Infer. Stoch. Proc.*, no. 3, 227 - 277.

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[1] Add the following conditions to Assumption **A4**.

$$\begin{aligned} |\partial_x \partial_\theta^2 a(x, \theta)| &\leq C(1 + |x|)^C, \\ |\partial_x \partial_\theta a(x, \theta)| &\leq C(1 + |x|)^C, \\ |\partial_x \partial_\sigma^2 b(x, \sigma)| &\leq C(1 + |x|)^C, \\ |\partial_x \partial_\sigma b(x, \sigma)| &\leq C(1 + |x|)^C. \end{aligned}$$

[2] On Assumption **A5**:

$$\begin{aligned} \inf_x |c(x, z, \theta_0)| &\geq c_0 |z| \text{ near the origin} \\ \Rightarrow c_0 |y| &\geq \sup_x |c^{-1}(x, y, \theta_0)| \text{ near the origin,} \end{aligned}$$

or delete “near the origin” from the original A5

These were pointed out by Mr. Teppei Ogihara (Laboratory of Prof. Nakahiro Yoshida, Graduate School of Mathematical Sciences, The University of Tokyo). Many thanks for his comments.

I welcome any comments on this paper from you.

If you have any comments, please email me:

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Thank you.

October 6th, 2008. Y. Shimizu.