**Title: A Minimal Contrast Estimator of the Linear Fractional Stable**

**Motion**

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Abstract: In this talk we consider the linear fractional stable motion (lfsm) with scale parameter $\sigma$, stability index $\alpha$ and self-similarity parameter $H$. The lfsm is an extension of the fractional Brownian motion from Gaussian to symmetric $\alpha$-stable marginals, hence allowing models with heavier tails. We present a new estimator of the joint parameter $(\sigma, \alpha, H)$ using a minimal contrast approach which compares the theoretical characteristic

function with the empirical. Strong consistency and associated weak limit theorems are presented. The finite sample properties of the estimator are considered including construction of confidence

regions. If time allows we shall discuss the proof.