

## On Nonparametric Estimation of the Drift Coefficient for a Stationary Process

Mounir Arfi

Department of Mathematics, University of Bahrain, Sukhair 32038, Kingdom of Bahrain

Email: m-arfi@hotmail.com

### **Abstract**

We obtain the almost sure convergence for the kernel estimate of the drift coefficient in the diffusion equation under the ergodic condition over a sequence of compact sets.

**Keywords:** Kernel, ergodic process, drift coefficient.

**2000 Mathematics Subject Classification:** 62G05 , 62M20