1057-60-272   **Jose E. Figueroa-Lopez*** (`figueroa@stat.purdue.edu`), Department of Statistics, Purdue University, 250 N. University Street, West Lafayette, IN 47907. *Nonparametric estimation for a time-changed Lévy model.*

Time-changed Lévy process are known to capture several stylized features of asset prices. In this talk we study the problem of estimating the infinite-dimensional parameter controlling the jump behavior of the process as well as the underlying random clock. We obtain consistent estimation of the relevant parameters when both the sampling frequency and time-horizon get larger, and illustrate the performance of the estimators with simulated and real data. (Received January 25, 2010)