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Econometrics Of Financial High Frequency

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High-frequency financial econometrics — Princeton University

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The Econometrics of High Frequency Data. CHAPTER 2. The Econometrics of High Frequency Data. Per. A. Mykland and Lan Zhang Department of Statistics, University of Chicago 5734 University Avenue, Chicago, IL 60637, USA and Department of Finance, University of Illinois at Chicago 601 S Morgan Street, Chicago, IL 60607-7124, USA 2.1 Introduction 2.1.1 Overview This is a course on estimation in high frequency data.

The Econometrics of High Frequency Data

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