

Econometrics of financial high-frequency data

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Abstrak

This book provides a state-of-the art overview on the major approaches in high-frequency econometrics, including univariate and multivariate autoregressive conditional mean approaches for different types of high-frequency variables, intensity-based approaches for financial point processes and dynamic factor models. It discusses implementation details, provides insights into properties of high-frequency data as well as institutional settings and presents applications to volatility and liquidity estimation, order book modelling and market microstructure analysis.;

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