

Sheet1

| Fall 2014  | Winter 2015           | Spring 2015 | Fall 2015                             | Winter 2016 |
|--|-----------------------|-------------|---------------------------------------|-------------|
| Stochastic Volatility with<br>Microstructure Noise |                       |             |                                       |             |
| Univariate Likelihood with Microstructure<br>Noise |                       |             |                                       |             |
|  | Bernstein Polynomials |             |                                       |             |
|  |                       |             | Bivariate Stochastic Volatility Model |             |