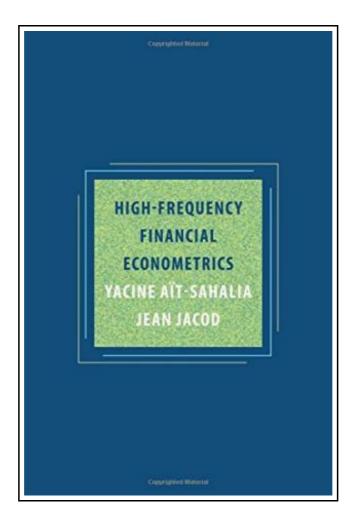
High-Frequency Financial Econometrics



Filesize: 4.29 MB

Reviews

These kinds of publication is the ideal pdf offered. It generally is not going to expense too much. I am just delighted to let you know that this is actually the very best book i have go through inside my very own life and might be he finest ebook for ever.

(Mabelle Schoen)

HIGH-FREQUENCY FINANCIAL ECONOMETRICS



Princeton University Press. Hardback. Book Condition: new. BRAND NEW, High-Frequency Financial Econometrics, Yacine Ait-Sahalia, Jean Jacod, High-frequency trading is an algorithm-based computerized trading practice that allows firms to trade stocks in milliseconds. Over the last fifteen years, the use of statistical and econometric methods for analyzing high-frequency financial data has grown exponentially. This growth has been driven by the increasing availability of such data, the technological advancements that make highfrequency trading strategies possible, and the need of practitioners to analyze these data. This comprehensive book introduces readers to these emerging methods and tools of analysis. Yacine Ait-Sahalia and Jean Jacod cover the mathematical foundations of stochastic processes, describe the primary characteristics of highfrequency financial data, and present the asymptotic concepts that their analysis relies on. Ait-Sahalia and Jacod also deal with estimation of the volatility portion of the model, including methods that are robust to market microstructure noise, and address estimation and testing questions involving the jump part of the model. As they demonstrate, the practical importance and relevance of jumps in financial data are universally recognized, but only recently have econometric methods become available to rigorously analyze jump processes. Ait-Sahalia and Jacod approach high-frequency econometrics with a distinct focus on the financial side of matters while maintaining technical rigor, which makes this book invaluable to researchers and practitioners alike.

Read High-Frequency Financial Econometrics Online

=

Download PDF High-Frequency Financial Econometrics

Other PDFs



Perfect Numerical Test Results

Cornerstone. Paperback. Book Condition: new. BRAND NEW, Perfect Numerical Test Results, Joanna Moutafi, Ian Newcombe, Perfect Numerical Test Results is the essential guide for anyone who wants to secure their ideal job. Written by a...

Download PDF »



The Preschool Inclusion Toolbox: How to Build and Lead a High-Quality Program

Brookes Publishing Co, United States, 2015. Paperback. Book Condition: New. 274 x 213 mm. Language: English . Brand New Book. Filled with tips, tools, and strategies, this book is the comprehensive, practical toolbox preschool administrators...

Download PDF »



Words and Rhymes for Kids: A Fun Teaching Tool for High Frequency Words and Word Families

AUTHORHOUSE, United States, 2009. Paperback. Book Condition: New. 279 x 211 mm. Language: English . Brand New Book ***** Print on Demand *****.This book is designed to make learning fun for children in kindergarten through...

Download PDF »



Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success

Brookes Publishing Co. Paperback. Book Condition: new. BRAND NEW, Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success, Eva M. Horn, Susan B. Palmer, Gretchen D. Butera, Joan A. Lieber, How...

Download PDF »



Mass Media Law: The Printing Press to the Internet

Peter Lang Publishing Inc, United States, 2013. Paperback. Book Condition: New. New. $251 \times 175 \,$ mm. Language: English . Brand New Book. Digital media law is now the dynamic legal territory. Mass Media Law: The...

Download PDF »