Programme

Recent Developments in the Statistics of High Frequency Data

Toulouse, November 13, 2013

Conference venue

Toulouse School of Economics
Manufacture des Tabacs
Room MF 323
F Building
21, allée de Brienne
31000 Toulouse

Organized by

Nour Meddahi (Toulouse School of Economics)
George Tauchen (Duke University)

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8h55-9h00 **Welcome Words. Nour Meddahi and George Tauchen**

9h00-10h30 **Session I.** ***Chair: George Tauchen***

Jean Jacod (Université Pierre et Marie Curie) (with Yacine Aït-Sahalia)
Is a Discretely Observed Semimartingale an Ito Semimartingale?

Almut Veraart (Imperial College London) (with Ole Barndorff-Nielsen, Asger Lund, and Neil Shephard)
Integer-Valued Trawl Processes: A Class of Stationary Infinitely Divisible Processes

10h30-11h00 **Coffee & Tea Break**

11h00-12h30 **Session II.** ***Chair: Per Mykland***

Markus Reiss (Humboldt University) (with Markus Bibinger, Nikolaus Hautsch, and Peter Malec)
Semiparametrically Efficient Estimation of the Quadratic Covariation Matrix Under Noise

Yingying Li (Hong Kong University of Science and Technology) (with Shangyu Xie and Xinghua Zheng)
Efficient Estimation of Integrated Volatility Incorporating Trading Information

12h30-13h45 **Lunch**

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13h45-16h00 **Session III.** ***Chair: Jean Jacod***

Per Mykland (University of Chicago) (with Lan Zhang)
Sequential Cross-Validation in High Frequency Data

Viktor Todorov (Northwestern University) (with Jean Jacod)
Efficient Estimation of Integrated Volatility in Presence of Infinite Variation Jumps

Ulrich Hounyo (Oxford-Man Institute and CREATES)
Bootstrapping Realized Volatility and Realized Beta Under a Local Gaussianity Assumption

16h00-16h30 **Coffee & Tea Break**

16h30-18h00 **Session IV.** ***Chair: Nour Meddahi***

George Tauchen (Duke University) (with Jia Li and Viktor Todorov)
An Inference Theory for Volatility Functional Dependencies

Mathieu Rosenbaum (Université Pierre et Marie Curie) (with Thibault Jaisson)
Limit Theorems For Nearly Unstable Hawkes Processes

19h30 **Dinner**

Time allocation: 40 minutes for presenter, 5 minutes for the audience.

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