Title	An empirical analysis to disentangle sources of high frequency market microstructure noise				
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Author	Potiron, Yoann				
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JaLC DOI					
	The research results are very satisfying. During the period, two projects have been finished, which correspond to two papers, one of which was submitted to Journal of Business and Economic Statistics and the other one to be submitted to Econometrica. The first paper is in revision for Journal of Business and Economic Statistics. Several talks related to those two projects were given at the The 2nd International Conference on Econometrics and Statistics (EcoSta 2018) at the City University of Hong Kong, 2018 Asian meeting of the Econometric Society at Sogang University, Econometric Society Australasian Meeting at Auckland University of Technology and Mathematisches Seminar at Kiel University. Going to the conferences, I was able to exchange about ideas with many other researchers, most likely leading to future research projects. Also, I could get some feedback which really helped to improve the content of the papers. Overall, my research projects were positively affected by the possibility to present them to international conferences.				
Notes Genre	Research Paper				
	https://koara.lib.keio.ac.jp/xoonips/modules/xoonips/detail.php?koara_id=2018000005-20180238				

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2018 年度 学事振興資金(個人研究)研究成果実績報告書

limit order book

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1. 研究成果実績の概要									
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発表者 (著者・	新 手氏名 講演者)	発表課題名 (著書名・演題)	(学術誌名 所・講演学会)	学術誌系 (著書発行年月			
Potiron Yoann		Testing if the r microstructure noise is explained by the inform content of some variables fro	fully ational	l of Econ	nometrics	2019, 209, 289-	337		