

Title	An empirical analysis to disentangle sources of high frequency market microstructure noise
Sub Title	
Author	Potiron, Yoann
Publisher	慶應義塾大学
Publication year	2019
Jtitle	学事振興資金研究成果実績報告書 (2018. )
JaLC DOI	
Abstract	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
URL	<a href="https://koara.lib.keio.ac.jp/xoonips/modules/xoonips/detail.php?koara_id=2018000005-20180238">https://koara.lib.keio.ac.jp/xoonips/modules/xoonips/detail.php?koara_id=2018000005-20180238</a>

慶應義塾大学学術情報リポジトリ(KOARA)に掲載されているコンテンツの著作権は、それぞれの著作者、学会または出版社/発行者に帰属し、その権利は著作権法によって保護されています。引用にあたっては、著作権法を遵守してご利用ください。

The copyrights of content available on the KeiO Associated Repository of Academic resources (KOARA) belong to the respective authors, academic societies, or publishers/issuers, and these rights are protected by the Japanese Copyright Act. When quoting the content, please follow the Japanese copyright act.

研究代表者	所属	商学部	職名	専任講師	補助額	1,000（特A）千円		
	氏名	ポチロン ヨアン	氏名（英語）	Yoann Potiron				
研究課題（日本語）								
An empirical analysis to disentangle sources of high frequency market microstructure noise								
研究課題（英訳）								
An empirical analysis to disentangle sources of high frequency market microstructure noise								
1. 研究成果実績の概要								
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.								
2. 研究成果実績の概要（英訳）								
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.								
3. 本研究課題に関する発表								
発表者氏名 （著者・講演者）	発表課題名 （著書名・演題）		発表学術誌名 （著書発行所・講演学会）		学術誌発行年月 （著書発行年月・講演年月）			
Potiron Yoann	Testing if the market microstructure noise is fully explained by the informational content of some variables from the limit order book		Journal of Econometrics		2019, 209, 289-337			