Title	Econometric methods for high frequency data
Sub Title	
Author	Potiron, Yoann
Publisher	慶應義塾大学
Publication year	2022
Jtitle	学事振興資金研究成果実績報告書 (2020.)
JaLC DOI	
Abstract	In Project 1, we have exhibited limit order book variables that matter for the market microstructure noise. My aim was to explain (almost) fully the market microstructure noise. In other words, the practitioner which has limit order book data at hands, is now able to use this new estimator to estimate more accurately volatility or any other integrated quantity such as high frequency covariance or leverage effect, estimators which are not necessarily robust to noise. In Project 2, I have brought forward an estimator of latency, which has been coded. The source files were available for free on my website. In Project 3, I have also exhibited an estimator of parameters related to the noise shape. The related code has been made available on my website.
Notes	
Genre	Research Paper
URL	https://koara.lib.keio.ac.jp/xoonips/modules/xoonips/detail.php?koara_id=2020000008-20200158

2020 年度　学事振興資金（個人研究）研究成果実績報告書

2022 年 12 月 5 日

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研究課題（日本語）

Econometric methods for high frequency data

研究課題（英訳）

Econometric methods for high frequency data

１．研究成果実績の概要

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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）