SCUOLA
NORMALE
SUPERIORE

NO FREE LUNCH SEMINAR

seminari di finanza quantitativa

martedì 4 giugno 2013

ore 13.00

Scuola Normale Superiore

Pisa

(Aula Bianchi)

Ying CHEN

National University of Singapore
Department of Statistics & Applied Probability
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Terrà un seminario dal titolo:

"Filtering Asynchronous High Frequency Data"

Abstract:
We develop a synchronizing technique for irregularly spaced and asynchronous high frequency data. The technique learns from the dependence structure of raw data and iteratively recovers the unobserved values of the synchronous series at high sampling frequency. The numerical results illustrate the performance of the proposed technique and compared to the conventional techniques -- Previous Tick technique and Refresh Time technique. The proposed technique provides good performance in terms of accuracy and feature. Moreover, a realized covariance estimator is constructed by incorporating the synchronized technique. We compare the feature of the estimator with several alternative estimators.

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze

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