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DIW Master Class “High-Frequency Econometrics“

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Outline

1. **High-Frequency Data**
   - **1.1.** Introduction
   - **1.2.** Handling HF Data
   - **1.3.** Properties of HF Data
   - **1.4.** Recent HF Phenomena

2. **High-Frequency Based Volatility Estimation**
   - **2.1.** Introduction
   - **2.2.** Realized Volatility
   - **2.3.** Estimating Constant Volatility Under Noise
   - **2.4.** Noise-Adjusted Estimators

3. **High-Frequency Based Covariance Estimation**
   - **3.1.** Realized Covariance
   - **3.2.** Multivariate Realized Kernels
   - **3.3.** Modeling Realized Covariances
   - **3.4.** Portfolio Applications

4. **Models for High-Frequency Financial Data**
   - **4.1.** Dynamic Intensity Models
   - **4.2.** Multiplicative Error Models
   - **4.3.** Models for Limit Order Books

Literature

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