

Download Doc

INTERNATIONAL FINANCE DISCUSSION PAPERS: THE INFORMATION CONTENT OF HIGH-FREQUENCY DATA FOR ESTIMATING EQUITY RETURN MODELS AND FORECASTING RISK (PAPERBACK)



International Finance Discussion Papers:
The Information Content of High-Frequency Data for Estimating Equity Return Models and Forecasting Risk

United States Federal Reserve Board,
Dobrislav P. Dobrev, Pawel J. Szerszen

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.We demonstrate that the parameters controlling skewness and kurtosis in popular equity return models estimated at daily frequency can be obtained almost as precisely as if volatility is observable by simply incorporating the strong information content of realized volatility measures extracted from high-frequency data. For this purpose, we introduce asymptotically exact volatility measurement equations in state space form...

Read PDF International Finance Discussion Papers: The Information Content of High-Frequency Data for Estimating Equity Return Models and Forecasting Risk (Paperback)

- Authored by Dobrislav P Dobrev, Pawel J Szerszen
- Released at 2013



Filesize: 7.51 MB

Reviews

The publication is not difficult in study preferable to fully grasp. It really is rally intriguing throgh looking at period of time. I found out this pdf from my dad and i advised this ebook to find out.

-- **Fabiola Hilpert**

The ebook is easy in go through easier to recognize. We have study and i am certain that i will planning to read through once again once again in the future. I am quickly will get a pleasure of studying a composed publication.

-- **Prof. Adah Mertz Sr.**

Related Books

- **Two Treatises: The Pearle of the Gospell, and the Pilgrims Profession to Which Is Added a Glasse for Gentlewomen to Dresse Themselves By. by Thomas...**
- **Two Treatises: The Pearle of the Gospell, and the Pilgrims Profession to Which Is Added a Glasse for Gentlewomen to Dresse Themselves By. by Thomas...**
- **Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey,...**
- **Never Invite an Alligator to Lunch! (Paperback)**
- **Crochet: Learn How to Make Money with Crochet and Create 10 Most Popular Crochet Patterns for Sale: (Learn to Read Crochet Patterns, Charts, and Graphs, Beginner s Crochet Guide with Pictures) (Paperback)**