



THE UNIVERSITY OF
CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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High-Frequency Return, Order Flow, and Traded Volume Dynamics

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ABSTRACT

High-Frequency return, order flow, and traded volume dynamics in futures contracts are investigated to understand their impact on price. The relationship between price changes, order flow imbalances, trade imbalances, volatility, and their cross-asset properties are examined to understand their impact on early trend formation and price reversals. Rare event analysis and modeling of two diffusion processes with discrete observations arriving in a non-synchronous way are used for the study.

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