

**Statistical Methods for High Frequency Data**  
**Oslo January 2017**  
**STK 4205 and STK 9205**  
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**Reading List and Course Material for Exam**

Papers

1. Main Introduction: [The Econometrics of High Frequency Data](#) (2012), Section 2.1-2.4, except (i) Lemma 2.22, the proof of Proposition 2.21 and Lemma 2.22 (bottom of p. 143 to top of p. 147), and (ii) “The quadratic variation of time in the general case” on p. 149.  
(Some corrected typos can be found [here](#).)
2. [A tale of two time scales: Determining integrated volatility with noisy high-frequency data](#) (2005), except Section 2.3.
3. [Inference for continuous semimartingales observed at high frequency](#) (2009). Only Section 4.1 and 4.2. Also Sections 1, 2.1-2.4 and 3 for background.
4. [Realized volatility when sampling times are possibly endogenous](#) (2014). Only Examples 4 and 5 on p. 590.
5. Part of homework: [HW 1](#), Exercise 1 and 2d; [HW 2](#), Exercise 1 and 2; [HW 3](#), Exercise 1 and 2a, 2b.