Statistical Methods for High Frequency Data
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Tentative Reading List and Course Material

Papers

1. Main Introduction: The Econometrics of High Frequency Data (2012). (With some corrected typos here.)
2. A tale of two time scales: Determining integrated volatility with noisy high-frequency data (2005).
3. Efficient estimation of stochastic volatility using noisy observations: A multi-scale approach (2006).
4. Estimating covariation: Epps effect, Microstructure noise (2011).
5. Realized volatility when sampling times are possibly endogenous (2014).
6. Inference for continuous semimartingales observed at high frequency (2009).
7. Assessment of Uncertainty in High Frequency Data: The Observed Asymptotic Variance (2016).
8. Between Data Cleaning and Inference: Pre-Averaging and Robust Estimators of the Efficient Price. (2016).

Exercises and Additional Material

Please consult

http://galton.uchicago.edu/∼mykland/OsloJan2017/ for latest update.

Computing

R: Download the latest version of R: Windows or MAC
After you have downloaded and installed R, install RStudio from this link.
You can read a full-length introduction to R at
http://cran.r-project.org/doc/manuals/R-intro.html