List of typographical errors

The Econometrics of High Frequency Data

Section 2.2

(1) Page 119: in (2.5), it seems H_t is undefined on $(t_i, s_{i+1}]$;

(2) Page 121: on the first line under the expression $\sum_i \mu^{(i)}(t_i - s_i)$..., it should be "conditionally";

(3) Page 126: in Definition 2.9, $0 \le t \le T$ should be $0 \le t < T$, otherwise $M_{\tau_n \wedge n}$ may not be a martingale;

(4) Page 129: on the line before Theorem 2.13, it should be

$$Cov(X, Y|\mathcal{A}) = E\Big(\big(X - E(X|\mathcal{A})\big)\big(Y - E(Y|\mathcal{A})\big)|\mathcal{A}\Big);$$

(5) Page 132: on the line under "Example of Itô's...", the last word should be "its";

Section 2.3

(1) Page 137: below (2.28), it's better to write "we mean $[M^{\mathcal{G}}, M^{\mathcal{G}}]_t$, and not $[M, M]_t^{\mathcal{G}}$";

(2) Page 138: on the very first few lines, t_i should be t_*, like $d[M, M]_t = 4(X_t - X_{t_*})^2 d[X, X]_t$;

(3) Page 140: in the second paragraph, $j_{r,i} + 1$ should be $j_{r,i+1}$;

(4) Page 143: in Proposition 2.21, $\delta \to \infty$ should be $\delta \to 0$;

(5) Page 144: in the proof of Prop.2.21, it should be

$$d[M, M]_t = 4([X, X]_t - [X, X]_{t_i})d[X, X]_t + 4(N_t - N_{t_i})\sigma_t^2 dt,$$

and after that, it ought to be $Ed[N, N]_t \le 4(t - t_i)\sigma_+^4 dt$;

(6) Page 145: in (2.37), the middle term should be $\sum_{t_{i+1} < t}(t_{i+1} - t_i)^{b+3}$;

(7) Page 149: before 2.3.8, it's written $C_4^4 \sim 29.7$ and this doesn't agree with the formula on Page 141, not sure why;

Section 2.4

(1) Page 155: the power in the expression of $M_t^{(3/2)}$ should be 2 rather than 3; on the first line under Prop 2.31, it should be "the condition (2.41) in Theorem 2.28...";