

Get PDF

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



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

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



Filesize: 2.12 MB

Reviews

Comprehensive information for publication enthusiasts. I could possibly comprehend every little thing using this composed e pdf. You can expect to like the way the article writer create this pdf.

-- **Abby Kozey IV**

This is basically the greatest book i have got read through until now. It normally will not expense an excessive amount of. I am just delighted to let you know that here is the greatest book i have got go through within my individual existence and might be he finest book for at any time.

-- **Precious McGlynn**

It in one of my personal favorite ebook. I was able to comprehend everything using this created e ebook. I am just pleased to tell you that here is the greatest ebook i have got read through within my own lifestyle and may be he finest publication for possibly.

-- **Timothy Johnson DVM**
