

Cemmap Master Class: The econometrics of high-frequency financial data
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29 – 30 May 2008, IFS (London)

Programme

Thursday 29 May

10.30 - 11.00	Coffee and registration
11.00 - 12.30	Session 1: How to estimate volatility in the presence of market microstructure noise: Parametric framework
12.30 - 13.30	Lunch
13.30 - 15.00	Session 2: How to estimate volatility in the presence of market microstructure noise: Nonparametric framework
15.00 – 15.30	Coffee
15.30 - 17.00	Session 3: Introduction to jump processes

Friday 30 May

09.15 - 09.30	Coffee
09.30 - 11.00	Session 4: How to disentangle the volatility and jump components of asset Returns
11.00 - 11.30	Coffee
11.30 - 13.00	Session 5: How to test for the presence of small, infinite activity, jumps
13.00 - 14.00	Lunch
14.00 - 15.30	Session 6: How to learn about the finer characteristics of asset returns, such as the degree of activity of jumps
15.30	Close of Master Class