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10. April 2018

Einladung zum Vortrag

von

Dr. Teppei Ogihara

University of Tokyo

Parametric Inference for diffusion processes with noisy, nonsynchronous observations

We study statistical inference for stock prices modeled by diffusion processes with high-frequency observations. In particular, we focus on two problems on analysis of high-frequency data, that is, nonsynchronous observations and the presence of market microstructure noise.

We propose maximum-likelihood-type estimation for parametric diffusion processes with discrete and nonsynchronous observations contaminated by market microstructure noise, and show asymptotic mixed normality of the estimator.
We can also show asymptotic efficiency of the estimator in some cases.

Termin: Dienstag, 17. April 2018, 14 Uhr

Ort: Universität Ulm, Helmholtzstr. 18, Raum E20

Interessenten sind herzlich eingeladen.
Der Vortrag findet im Rahmen unseres Forschungsseminars statt.

gez. E. Spodarev