



THE UNIVERSITY OF
CHICAGO

Department of Statistics

MASTER'S THESIS PRESENTATION

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Testing Asymptotical Variance Prediction and Two Scale Variance
Estimator of Integrated Volatility in High-Frequency Financial Data
Within One Training Day

MONDAY, November 10, 2014, at 3:00 PM
Eckhart 117, 5734 S. University Avenue

ABSTRACT

Due to the impact of market microstructure, volatility fails when stock returns are in high-frequency sampling. I am interested in testing asymptotical variance prediction and two scale variance estimator of volatility under the assumption of a continuous stochastic model (stochastic volatility model of Heston). In order to approach my purpose, I applied Two Time Scales approach to estimate integrated volatility with noisy high-frequency data.

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