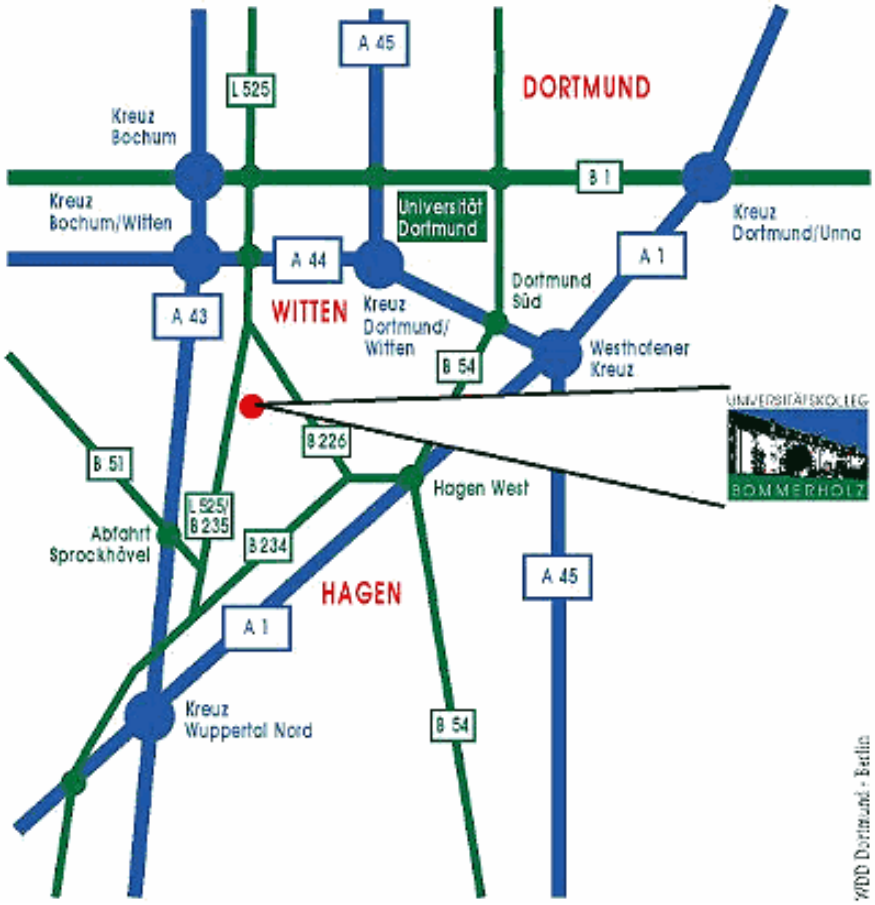

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technische universität
dortmund

Symposium on high frequency data in empirical finance

Program

SFB
823

Thursday, 1 July 2010 2.00 pm – 6.50 pm

2.00 – 2.10 Welcome

2.10 - 3.00 **Nikolaus Hautsch,** Humboldt-Universität zu Berlin, Germany
„Forecasting High-Dimensional Covariance Matrices“
Discussant: Ingmar Nolte

3.00 - 3.50 **Rainer Dahlhaus,** Ruprecht Karls Universität Heidelberg, Germany
„Particle Filter-based On-line Estimation of Spot Volatility in Nonlinear Market Microstructure Noise Models“
Discussant: Wolfgang Härdle

3.50 – 4.40 **Almut Veraart,** Aarhus University, Denmark
„Stochastic volatility and stochastic leverage“
Discussant: N.N.

5.10 - 6.00 **Werner Ploberger,** Washington University in St. Louis, USA
„Preaveraging Estimator of Realized Variance“
Discussant: Holger Dette

6.00 - 6.50 **Guglielmo Maria Caporale,** Brunel University, UK
„Long memory in high-frequency financial time series data”
Discussant: Walter Krämer

Friday, 2 July 2010 9.00 am – 1.40 pm

9.00 - 9.50 **Jeannette Woerner,** Technische Universität Dortmund, Germany
„Market microstructure and correlation structure of price processes“
Discussant: Mathias Vetter

9.50 -10.40 **Robert Stelzer,** Technische Universität München, Germany
„Multivariate Stochastic Volatility Modelling with Leverage – Modelling and Estimation“
Discussant: N.N.

10.40 -11.30 **Stefan Klößner,** Universität des Saarlandes, Germany
„Grasping Economic Jumps by Sparse Sampling Using Intradaily Highs and Lows“
Discussant: N.N.

12.00 - 12.50 **Wolfgang Härdle,** Humboldt-Universität zu Berlin, Germany
„Adaptive Multiplicative Error Models”
Discussant: Manfred Deistler

12.50 - 1.40 **Mark Podolskij,** ETH Zurich, Switzerland
„Multipower Variation for Brownian Semistationary Processes“
Discussant: Ostap Okhrin