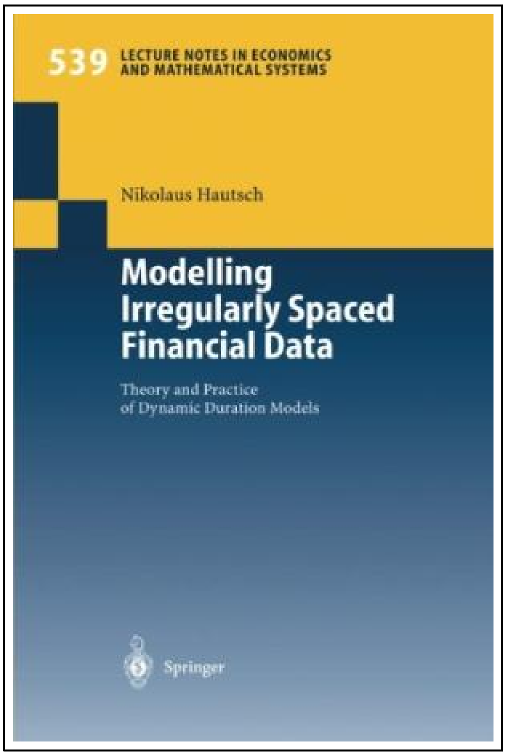
Modelling Irregularly Spaced Financial Data



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MODELLING IRREGULARLY SPACED FINANCIAL DATA

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Book Condition: New. Publisher/Verlag: Springer, Berlin | Theory and Practice of Dynamic Duration Models | This book has been written as a doctoral dissertation at the Department of Economics at the University of Konstanz. I am indebted to my supervisor Winfried Pohlmeier for providing a stimulating and pleasant research en- ronment and his continuous support during my doctoral studies. I strongly bene?tted from inspiring discussions with him, his valuable advices and he- ful comments regarding the contents and the exposition of this book. I am grateful to Luc Bauwens for refereeing my work as a second super- sor. Moreover, I wish to thank him for o?ering me the possibility of a research visit at the Center of Operations Research and Econometrics (CORE) at the Universit e Catholique de Louvain. Important parts of this book have been conceived during this period. Similarly, I am grateful to Tony Hall who invited me for a research visit at the University of Technology, Sydney, and provided me access to an excellent database from the Australian Stock Exchange. I would like to thank him for his valuable support and the permission to use this data for empirical studies in this book. I wish to thank my colleagues at the University of Konstanz Frank G- hard,DieterHess,JoachimInkmann,MarkusJochmann,StefanKlotz,Sandra Lechner and Ingmar Nolte who o?ered me advice, inspiration, friendship and successfulco-operations.Moreover,Iamgratefultothestudentresearchass- tantsat the Chair of Econometrics at the University of Konstanz, particularly Magdalena Ramada Sarasola, Danielle Tucker and Nadine Warmuth who did a lot of editing work. | 1 Introduction.- 2 Point Processes.- 2.1 Basic Concepts of Point Processes.- 2.1.1 Fundamental Definitions.- 2.1.2 The Homogeneous Poisson Process.- 2.1.3 The Intensity Function and its Properties.- 2.1.4 Intensity-Based Inference.- 2.2 Types of Point Processes.- 2.2.1 Poisson Processes.- 2.2.2 Renewal Processes.- 2.2.3 Dynamic Point Processes.- 2.3 Non-Dynamic Point Process Models.- 2.3.1 Intensity-Based...

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