

ECONOMETRIC MODELLING OF STOCK MARKET INTRADAY ACTIVITY

Advanced Studies in Theoretical and Applied Econometrics

Edited by

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Econometric Modelling Of Stock Market Intraday Activity

**Luc Bauwens, Winfried
Pohlmeier, David Veredas**



Econometric Modelling Of Stock Market Intraday Activity:

Econometric Modelling of Stock Market Intraday Activity Luc Bauwens, Pierre Giot, 2013-11-11 Over the past 25 years applied econometrics has undergone tremendous changes with active developments in fields of research such as time series labor econometrics financial econometrics and simulation based methods Time series analysis has been an active field of research since the seminal work by Box and Jenkins 1976 who introduced a general framework in which time series can be analyzed In the world of financial econometrics and the application of time series techniques the ARCH model of Engle 1982 has shifted the focus from the modelling of the process in itself to the modelling of the volatility of the process In less than 15 years it has become one of the most successful fields of applied econometric research with hundreds of published papers As an alternative to the ARCH modelling of the volatility Taylor 1986 introduced the stochastic volatility model whose features are quite similar to the ARCH specification but which involves an unobserved or latent component for the volatility While being more difficult to estimate than usual GARCH models stochastic volatility models have found numerous applications in the modelling of volatility and more particularly in the econometric part of option pricing formulas Although modelling volatility is one of the best known examples of applied financial econometrics other topics factor models present value relationships term structure 2 models were also successfully tackled

High Frequency Financial Econometrics Luc Bauwens, Winfried Pohlmeier, David Veredas, 2007-12-31 In this paper we propose a new econometric approach to jointly model the time series dynamics of the trading process and the revisions of ask and bid prices We use this model to test the validity of certain symmetry assumptions very common among microstructure models Namely we test whether ask and bid quotes respond symmetrically to trade related shocks and whether buyer initiated trades and seller initiated trades are equally informative In essence the procedure we propose generalizes Hasbrouck's 1991 vector autoregressive model for signed trades and changes in the quote midpoint by relaxing the implicit symmetry assumptions in his model The properties of the empirical model are derived from a structural dynamic model for ask and bid prices In this model ask and bid prices share a common long run component the efficient price The long term value of the stock varies due to buyer initiated shocks seller initiated shocks and trade unrelated shocks The transitory components of ask and bid prices are characterized by two correlated and trade dependent stochastic processes whose dynamics are allowed to differ The trading process is endogenous Buyer and seller initiated trades are generated by two idiosyncratic but mutually dependent stochastic processes The generating processes of quotes and trades both depend on several exogenous variables that feature the trades and the market conditions

Econometric Analysis of Intra-daily Trading Activity on Tokyo Stock Exchange Luc Bauwens, 2005 *Journal of Economic Literature*, 2003 **Monetary and Economic Studies**, 2006 **JOURNAL OF ECONOMETRICS**, 2004

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In some sort of defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their capability to kindle emotions, provoke contemplation, and ignite transformative change is really awe-inspiring. Enter the realm of "**Econometric Modelling Of Stock Market Intraday Activity**," a mesmerizing literary masterpiece penned by way of a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve into the book's central themes, examine its distinctive writing style, and assess its profound affect on the souls of its readers.

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