Università
Ca'Foscari
Venezia

PROJECT ACRONYM AND TITLE : HiDEA - Advanced Econometrics for High-frequency Data

FUNDING PROGRAMME: PRIN 2017

SCIENTIFIC FIELD: SH1

HOST DEPARTMENT: Department of Economics

SCIENTIFIC RESPONSIBLE: Loriana Pelizzon

FINANCIAL DATA:

Project total costs	Overall funding assigned to UNIVE
409.940 €	97.000 €

ABSTRACT:

After flourishing in the last 20 years, the econometrics of high frequency data is now at a turning point. How can the techniques developed to study time series with distance between observations shrinking to zero be enhanced to extract relevant economic information from high frequency data? Can this information be useful for economic theory? Can the information extracted with newly devised econometric tools help policy makers, regulators and social planners?

The main aim of the HiDEA project is to develop pioneering econometric methods for high frequency data focused on new research questions which are now arising in economics and finance, and to apply these methods to the solution of existing empirical problems. The main topics of the project, organized in four work packages, are: the study of illiquidity frictions in market prices, market microstructure theory and the role of high-frequency traders, systemic risk, and large cross-sectional data sets analysis.

Start date	End date
29/04/2020	29/04/2023

PARTNERSHIP:

1. **Università degli Studi di Verona**	**Coordinator**
2. **Università degli Studi di Padova**	
3. **Università Ca' Foscari Venezia**	
4. **Università degli Studi di Roma "Tor Vergata"**	