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HiDEA

Progetto	Advanced Econometrics for High-frequency Data		
Acronimo	HiDEA		
Durata	48 mesi		
Avvio	29/04/2020	Termine	29/04/2024
Finanziamento			
Responsabile scientifico	Loriana Pelizzon		
Area scientifica			
Abstract	The research project HiDEA (Advanced Econometric methods for High-Frequency Data) aims at developing new theoretical ideas in the econometrics of high-frequency data, and to apply them to solve open economic and financial problems. In particular, the main theoretical advancements of the project will be: developing the econometrics of stale prices, the econometrics of flash crashes, the econometrics of large cross-sections. The main applications will be: ● measuring market liquidity from transaction prices, study policy implications for the prevention of mini flash crashes unrelated to market fundamentals ● exploiting the informational content in the cross sections of high-frequency data for analyzing market behavior and for systemic risk monitoring ● understanding the behavior and role played by high-frequency traders in the price formation process		
Budget Progetto	€ 97.00.00		
Budget UNIVE			