



Modelling Irregularly Spaced Financial Data

By Hautsch, N.

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 environment and his continuous support during my doctoral studies. I strongly benefited from inspiring discussions with him, his valuable advices and helpful comments regarding the contents and the exposition of this book. I am grateful to Luc Bauwens for refereeing my work as a second supervisor. Moreover, I wish to thank him for offering 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...



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