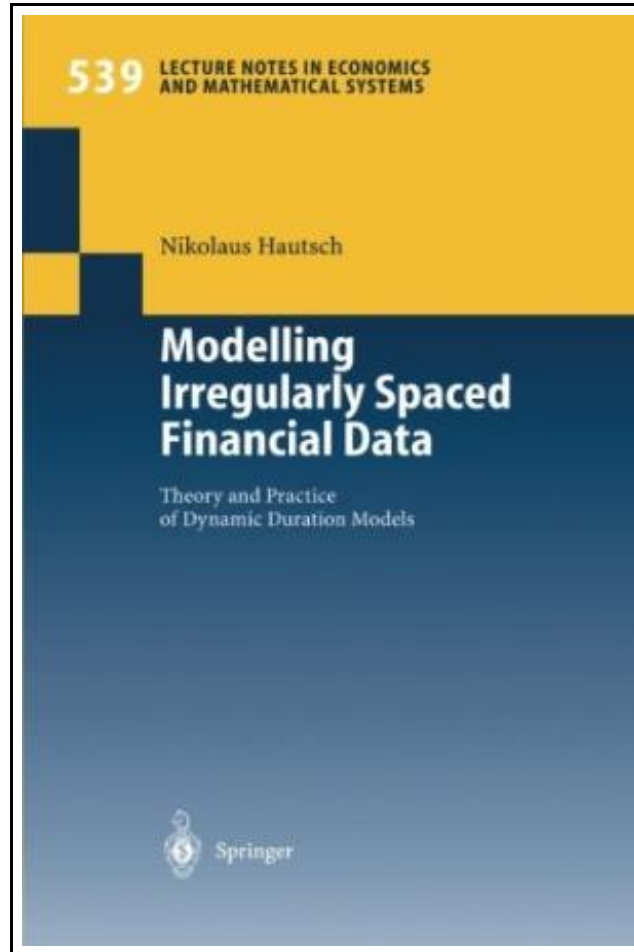


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MODELLING IRREGULARLY SPACED FINANCIAL DATA



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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 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 my colleagues at the University of Konstanz Frank Gerhard, Dieter Hess, Joachim Inkermann, Markus Jochmann, Stefan Klotz, Sandra Lechner and Ingmar Nolte who offered me advice, inspiration, friendship and successful co-operations. Moreover, I am grateful to the student research assistants at 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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