1 Presentation

Student Presentations of papers on other approaches and important matters related to ultra-high frequency (UHF) data will begin on April 24 in class. Each student will give a 20-minute presentation with a 5-minute question period on a selected paper from the list below or with the consent of instructor. Students should prepare slides to show the main results of one or more papers. First, email all class members of your choice of paper(s).

Email your slides as part of the submission of presentation to me.

The tentative schedule is this:

- April 24, 2007  Eric Goldlust, Gabriel Gray, Xing Hu, and Gautam Gururaj
- April 26, 2007  John Prins, Matthius Philip, and Yang Feng

2 Paper List

**Direction One: Realized Volatility**

**Group One: Two-Time Scale Realized Volatility**


**Group Two: Volatility Modeling and Forecasting**


Group Three: Volatility in Treasury Market


Group Four: Volatility and Risk Management


Direction Two: Decomposition of Time Series

Group One: Vector AutoRegressive (VAR) Approach


Group Two: Order flow and Price Movement - In Stock Market


Group Three: Order flow and Price Movement - In FX and Treasure Markets


Direction Three: ACD type Models

