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# INTERNATIONAL FINANCE DISCUSSION PAPERS: THE INFORMATION CONTENT OF HIGH-FREQUENCY DATA FOR ESTIMATING EQUITY RETURN MODELS AND FORECASTING RISK (PAPERBACK)



International Finance Discussion Papers The Information Content of High-Frequency Data for Estimating Equity Return Models and Forecasting Risk

United States Federal Reserve Board, Dobrislav P. Dobrev, Pawel J. Szerszen Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.We demonstrate that the parameters controlling skewness and kurtosis in popular equity return models estimated at daily frequency can be obtained almost as precisely as if volatility is observable by simply incorporating the strong information content of realized volatility measures extracted from high-frequency data. For this purpose, we introduce asymptotically exact volatility measurement equations in state space form...

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