Einladung

Würzburger Mathematisches Kolloquium

Julius-Maximilians-Universität Würzburg • Institut für Mathematik

Markus Bibinger

Julius-Maximilians-Universität Würzburg - Antrittsvorlesung

Volatility – Statistics for Stochastic Processes with Financial Applications

Dienstag, 11. Oktober 2022 • 16:00 Uhr

Seminarraum SE41 • Forschungsbau (Emil-Fischer-Straße 41, 97074 Würzburg)

Der Vortrag wird auch Zoom-Meeting übertragen: go.uniwue.de/ifmcolloquium-zoom

Abstract. The talk gives an overview of my research devoted to volatility. Volatility estimation is a key problem in financial economics and statistics for stochastic processes. We consider three related models in that we observe a continuous-time price process discretely on a time interval. Either we have direct observations, observations with regular noise, or with irregular noise. The noisy observation models are designed for intraday high-frequency financial data. We discuss inference on the volatility in the three models and also touch inference on price and volatility jumps and path properties of stochastic volatility processes.

https://www.mathematik.uni-wuerzburg.de/de/aktuelles/kolloquium

Alle sind herzlich eingeladen.

Die Dozentinnen und Dozenten der Mathematik