

Volatility measurement in presence of high-frequency data

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The presence of high-frequency data has increased the interest of the financial econometrics literature in estimating the volatility. In this talk, we review some standard high-frequency based volatility estimators used in the financial econometrics literature. We briefly present the main features of these estimators. Finally, we compare the behaviour of these estimators in presence of asynchronicity and/or microstructure noise.