

May 2013 F581

Chao Zhang

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and the related statistics by using high frequency financial data the SIML method has been developed by Kunitomo and Sato to deal with possible micro market noises The authors show that the SIML estimator has reasonable finite sample properties as well as asymptotic properties in the standard cases It is also shown that the SIML estimator has robust properties in the sense that it is consistent and asymptotically normal in the stable convergence sense when there are micro market noises micro market non linear adjustments and round off errors with the underlying continuous time stochastic process Simulation results are reported in a systematic way as are some applications of the SIML method to the Nikkei 225 index derived from the major stock index in Japan and the Japanese financial sector

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