9-2009

Econometric forecasting and high-frequency data analysis

Yiu Kuen TSE
Singapore Management University, yktse@smu.edu.sg

Yiu Kuen TSE

FOREWORD

The Institute for Mathematical Sciences at the National University of Singapore was established on 1 July 2000. Its mission is to foster mathematical research, both fundamental and multidisciplinary, particularly research that links mathematics to other disciplines, to nurture the growth of mathematical expertise among research scientists, to train talent for research in the mathematical sciences, and to serve as a platform for research interaction between the scientific community in Singapore and the wider international community.

The Institute organizes thematic programs which last from one month to six months. The theme or themes of a program will generally be of a multidisciplinary nature, chosen from areas at the forefront of current research in the mathematical sciences and their applications.

Generally, for each program there will be tutorial lectures followed by workshops at research level. Notes on these lectures are usually made available to the participants for their immediate benefit during the program. The main objective of the Institute's Lecture Notes Series is to bring these lectures to a wider audience. Occasionally, the Series may also include the proceedings of workshops and expository lectures organized by the Institute.

The World Scientific Publishing Company has kindly agreed to publish the Lecture Notes Series. This Volume, "Econometric Forecasting and High-Frequency Data Analysis", is the thirteenth of this Series. We hope that through the regular publication of these lecture notes the Institute will achieve, in part, its objective of promoting research in the mathematical sciences and their applications.

October 2007

Louis H.Y. Chen
Ka Hin Leung
Series Editors