ECON201FS

Research Seminar and Lab on High Frequency Financial Data

Preliminary analysis report

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Data

- price data sampled at 1 minute
- starts at 9:35am and ends 3:59pm.
- 385 observations per day
- T: 1997 Apr 9 -- 2009 Jan 7
  - 1125740 observations
  - 815045 observations
Price data: T

- 1997 Apr 9 -- 2009 Jan 7
  - 1125740 observations
Price data: VZ

  - 815045 observations
Log returns
Microstructure Effects
Decreased Microstructure Effect as Volume Increased
Correlogram of log returns
Correlogram of log returns