1. Record Nr. UNINA9910557897503321 Autore Swanson Norman R Recent Advances in Theory and Methods for the Analysis of High Titolo Dimensional and High Frequency Financial Data Pubbl/distr/stampa Basel, Switzerland, : MDPI - Multidisciplinary Digital Publishing Institute, 2021 Descrizione fisica 1 electronic resource (196 p.) Soggetti Economics, finance, business & management Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Recently, considerable attention has been placed on the development Sommario/riassunto and application of tools useful for the analysis of the high-dimensional and/or high-frequency datasets that now dominate the landscape. The purpose of this Special Issue is to collect both methodological and empirical papers that develop and utilize state-of-the-art econometric techniques for the analysis of such data.