



# **The Econometrics of Sequential Trade Models: Theory and Applications Using High Frequency Data (Lecture Notes in Economics and Mathematical Systems)**

*Stefan Kokot*

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The present study has been accepted as a doctoral thesis by the Department of Economics of the Johann Wolfgang Goethe-University in Frankfurt am Main. It grew out from my five year long participation in two research projects, "Econometric analysis of transaction intensity and volatility on financial markets", and "Microstructure on financial markets", that were both conducted by the chair of Statistics and Econometrics (Empirical Economic Research) at the Department of Economics and Business Administration, Johann Wolfgang Goethe-University in Frankfurt am Main and financed by the state of Hessen. During this time I have benefitted from many people. First and foremost I would like to thank my thesis supervisor, Prof. Dr. Reinhard Hujer, for initiating and supporting my studies with great encouragement. I am also very grateful to Prof. Dr. Christian Schlag for acting as the second thesis supervisor. Furthermore, I wish to thank Prof. Dr. Joachim Grammig who introduced me to the topics covered in this study in the first place and helped me to sharpen my views on econometrics and financial market microstructure theory through many discussions and also through his willingness to work with me on several related studies.

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