

High Frequency Data in Finance, 30 Years Later



Speaker: Dr. Michel Dacorogna

International Chair LabEx MME-DII & ESSEC CREAR
on Risk Analysis and Management

(co-author of the book *Introduction to High Frequency Finance*
Academic Press)



Institut Henri Poincaré (IHP), Amphi Hermite
Friday **May 4, 2018, 1 p.m.** to 2 p.m.

At 2pm, you are cordially invited for a coffee break.

Organizers: Mohamed Ben Alaya (Univ. Rouen), **Jean-Michel Courtault** (Univ. Paris 13),
Marie Kratz (ESSEC CREAR), **François Longin** (ESSEC CREAR), **Yang Lu** (Univ. Paris 13).

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