



**GDRR Program Opening Workshop  
August 5-9, 2019**

**SPEAKER TITLES/ABSTRACT**

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“Modeling Approaches for High-Frequency Financial Time Series”

Analyzing high-frequency time series is increasingly useful with the current explosion in the availability of these data in several application areas, including but not limited to, climate, finance, health analytics, transportation, etc. This talk will give an overview of two statistical frameworks that could be useful for analyzing high-frequency *financial* time series leading to quantification of financial risk. These include a distribution free approach using penalized estimating functions for modeling inter-event durations and an approximate Bayesian approach for modeling counts of events in regular intervals. A few other potentially useful lines of research in this area will also be introduced.