



# Cambridge-INET Masterclass

with Prof. Eric Ghysels



## The Econometrics Analysis of Mixed Frequency Data

Economic time series are sampled at different frequencies. Innovations in computer technology have made it possible to easily collect and store large data sets. One consequence of this is that many time series are recorded at very high sampling frequencies. Think of time series pertaining to financial markets that are available on a daily or even intra-daily basis. Yet, there are still many economic time series that are costly to collect and thus available at a lower frequency. Examples include many macroeconomic real activity series that have maintained the traditional monthly or quarterly collection and release scheme.



**Eric Ghysels** is the Bernstein Distinguished Professor of Economics at the University of North Carolina - Chapel Hill and Professor of Finance at the Kenan-Flagler Business School. His main research interests are time series econometrics and finance.

The course covers various empirical tools useful to academics and policy makers that allow for the analysis of mixed frequency data. We provide an introduction of so called MIDAS regression models that allow for mixed frequency data and contrast the approach with Kalman filtering. We will provide several empirical applications and cover various econometric theory issues. Finally, the course will also cover multivariate analysis of time series sampled at different frequencies.

**Location:** Upper Hall, Jesus College,  
University of Cambridge

**Date:** 30 April - 2 May 2014

**Cost:** HE price £ 50, other delegates £ 1,000

**For registration** email: [sonnet@econ.cam.ac.uk](mailto:sonnet@econ.cam.ac.uk)

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