

An Introduction To High Frequency Finance

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1.2 Methodology of High-Frequency Research 2
1.3 Data Frequency and Market Information 3
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frequency electromagnetic waves (radio waves) between 3 and 30 megahertz (MHz). It is also known as the decameter band or decameter wave as its wavelengths range from one to ten decameters (ten to one hundred metres).

High frequency - Wikipedia

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Thus, high-frequency data can be a fundamental object of study, as traders make decisions by observing high-frequency or tick-by-tick data. Yet most studies published in financial literature deal with low frequency, regularly spaced data. For a variety of reasons, high-frequency data are becoming a way for understanding market microstructure.

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