

On Bartlett-type Identities

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The Bartlett identities (Bartlett, 1953) have a long history in likelihood-based estimation. Bartlett-type identities (Mykland, 1994) have been introduced for semi-martingales. The speaker presents an (almost) elementary way to derive Bartlett-type identities using Hermite polynomials. He discusses how these identities can facilitate asymptotic theory in high-frequency financial econometrics in the presence of endogenous sampling, an under-unexplored - but economically important - direction in the literature.