

```
@article{Nolte2008,  
author = {Nolte, Ingmar},  
title = {Modeling a Multivariate Transaction Process},  
volume = {6},  
number = {1},  
pages = {143-170},  
year = {2008},  
journal = {Journal of Financial Econometrics},  
doi = {10.1093/jjfinec/nbm020}  
}
```