



Modelling volatility using high, low, open and closing prices: evidence from four S&P indices

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Abstract

This paper uses several models (Alizadeh, Brandt and Diebold, 1999; Parkinson, 1980; Garman and Klass, 1980; Rogers and Satchell, 1991) for the calculation of volatility based on high, low, open and closing prices. We use recent daily data from four S&P indices, namely S&P 100, S&P 400, S&P 500 and S&P Small Cap 600. The results show that a simple measure of volatility (defined as the first logarithmic difference between the high and low prices) overestimates the other three measures.

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