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Econometric Reviews > Volume 27, 2008 - Issue 1-3

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Original Articles

Moving Average-Based Estimators of Integrated Variance

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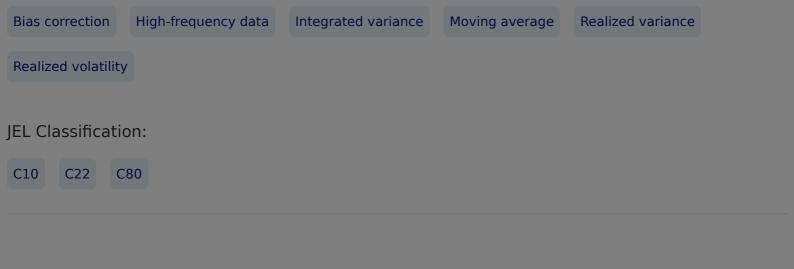
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rounding errors and various forms of dependence between the noise and efficient

returns. We benchmark the scaled MA-based estimator to subsample and realized kernel estimators and find that the MA-based estimator performs well despite the misspecification.

Keywords:



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