5 minutes realized volatility
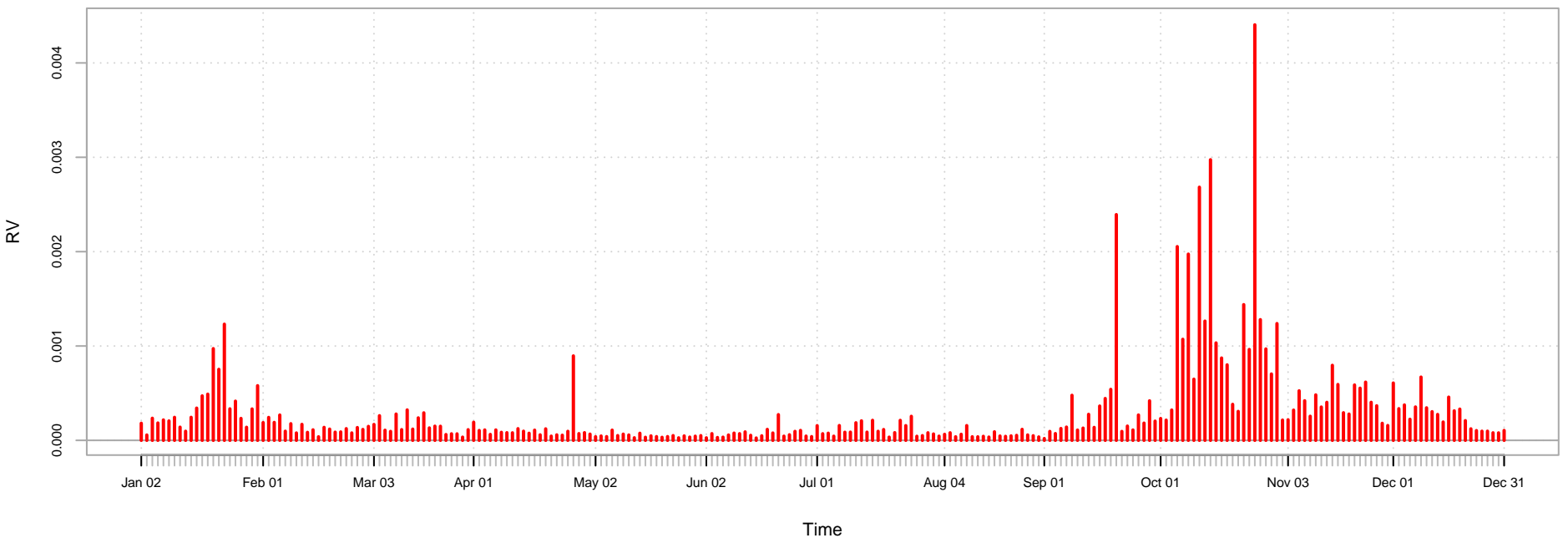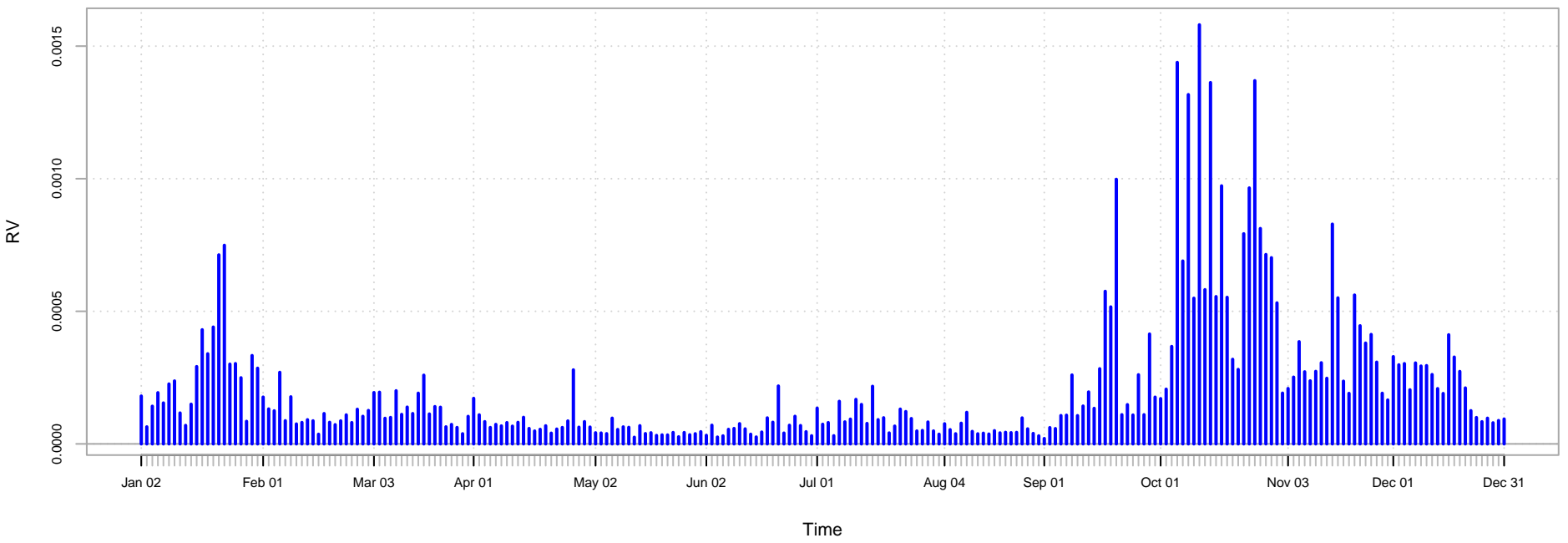

5 minutes realized volatility with subsampling

Difference in lagged and normal volatility measures