

Paper tables

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12/2/2017

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library(dplyr)
library(ggplot2)
library(huxtable)
library(tibble)
library(purrr)
library(tidyr)
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	Estimate	Robust Std Error	P-value
Normal: 5-min			
α	0.048	0.001	0.000
β	0.951	0.001	0.000
Student-t: 5-min			
α	0.108	0.003	0.000
β	0.891	0.004	0.000
ν	3.927	0.030	0.000
Normal: daily			
α	0.095	0.031	0.002
β	0.904	0.035	0.000
Student-t: daily			
α	0.145	0.026	0.000
β	0.854	0.031	0.000
ν	3.810	0.323	0.000

	5-min	daily	5-min filtered
Proxy: RV			
MAPE	0.0278	0.0372	0.0249
RMSE	0.0041	0.0029	0.0024
MZ Intercept	0.0023 (0.00027)	0.0017 (0.00049)	0.0013 (0.00031)
MZ Slope	0.2817 (0.05404)	0.4415 (0.14418)	0.7984 (0.113)
MZ R^2	0.1996	0.0792	0.3161
Proxy: r^2			
MAPE	0.2811	0.3247	0.2788
RMSE	0.0079	0.0071	0.0070
MZ Intercept	0.0025 (0.00076)	0.0023 (0.00127)	0.0016 (0.00096)
MZ Slope	0.1610 (0.15063)	0.1961 (0.37621)	0.6067 (0.34722)
MZ R^2	0.0104	0.0025	0.0275