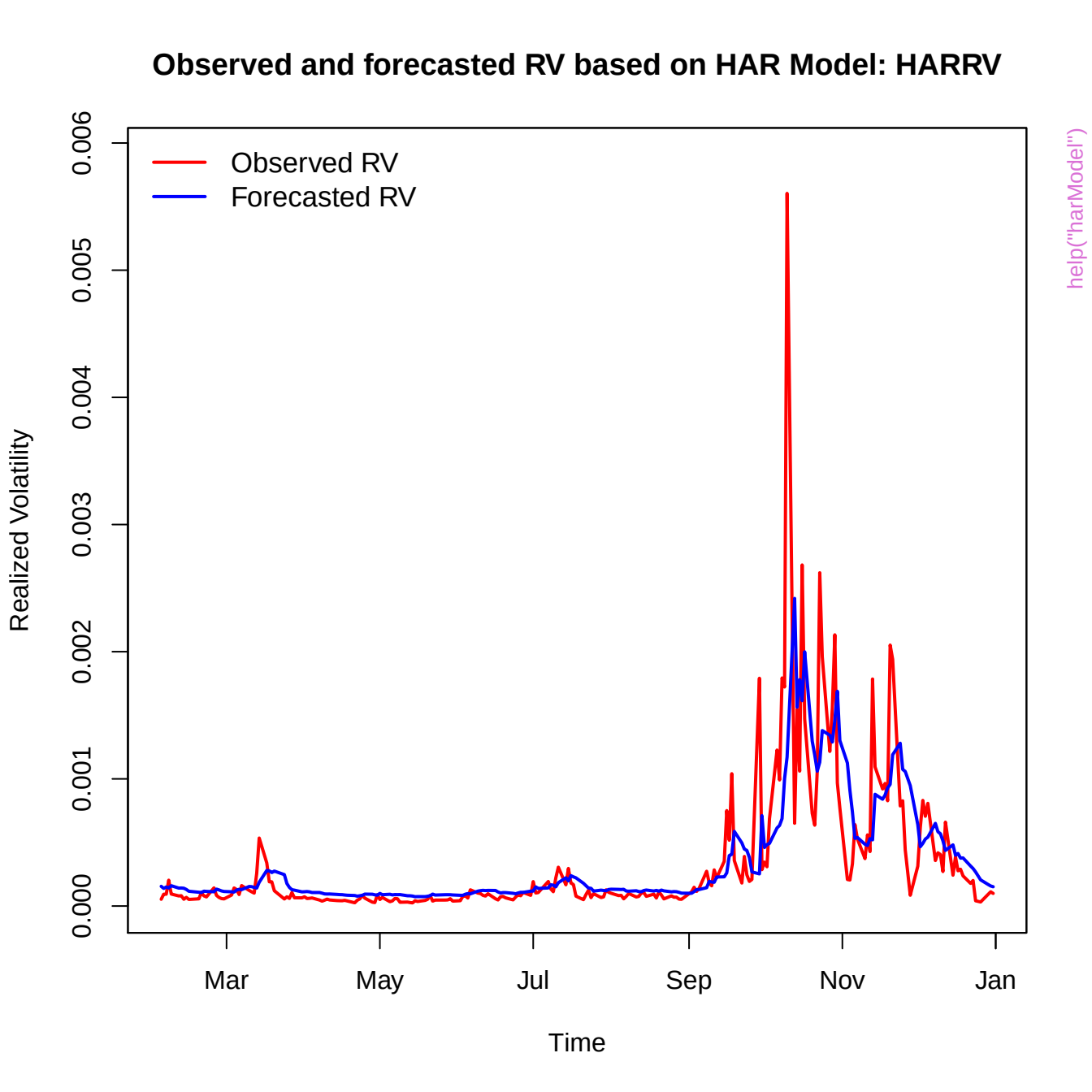
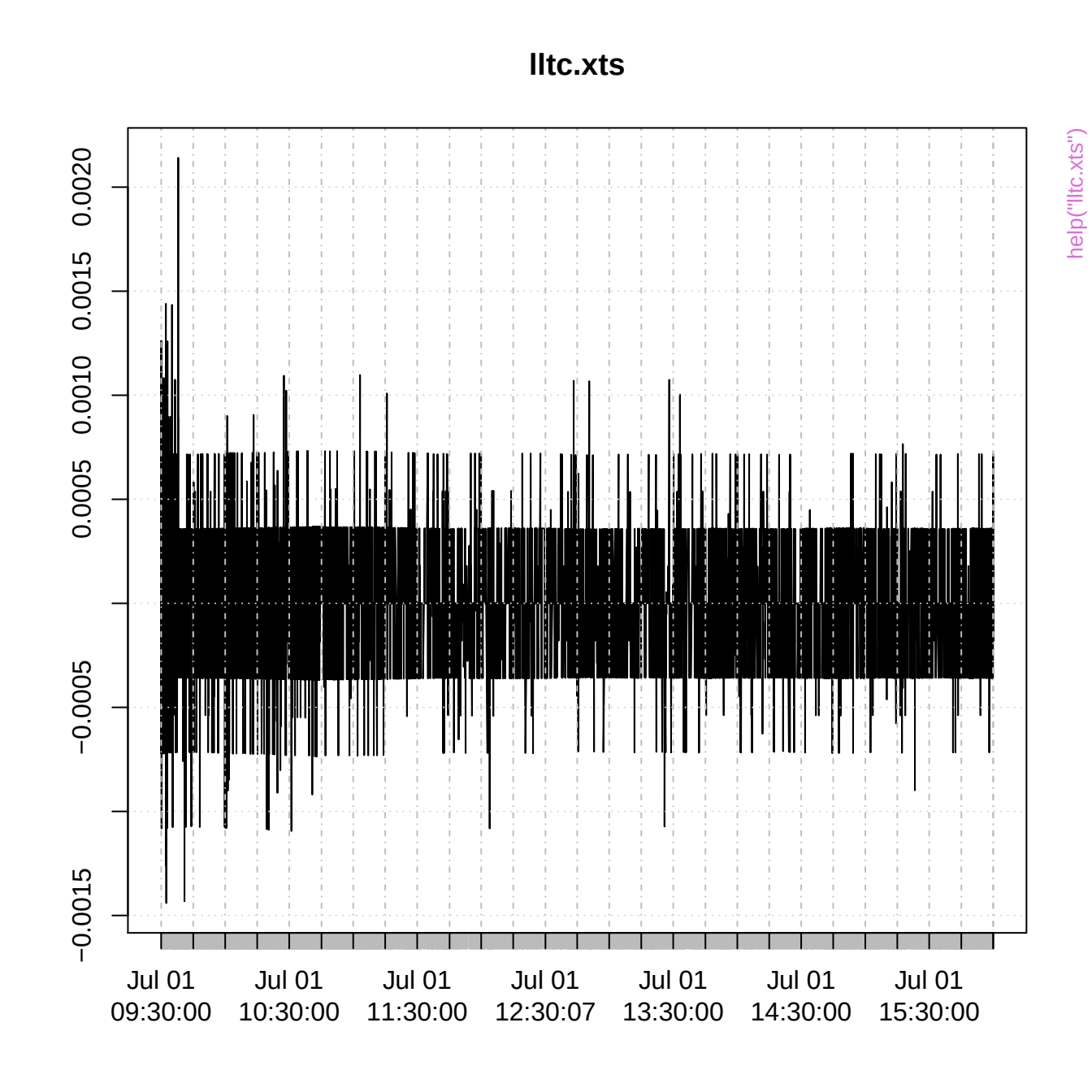
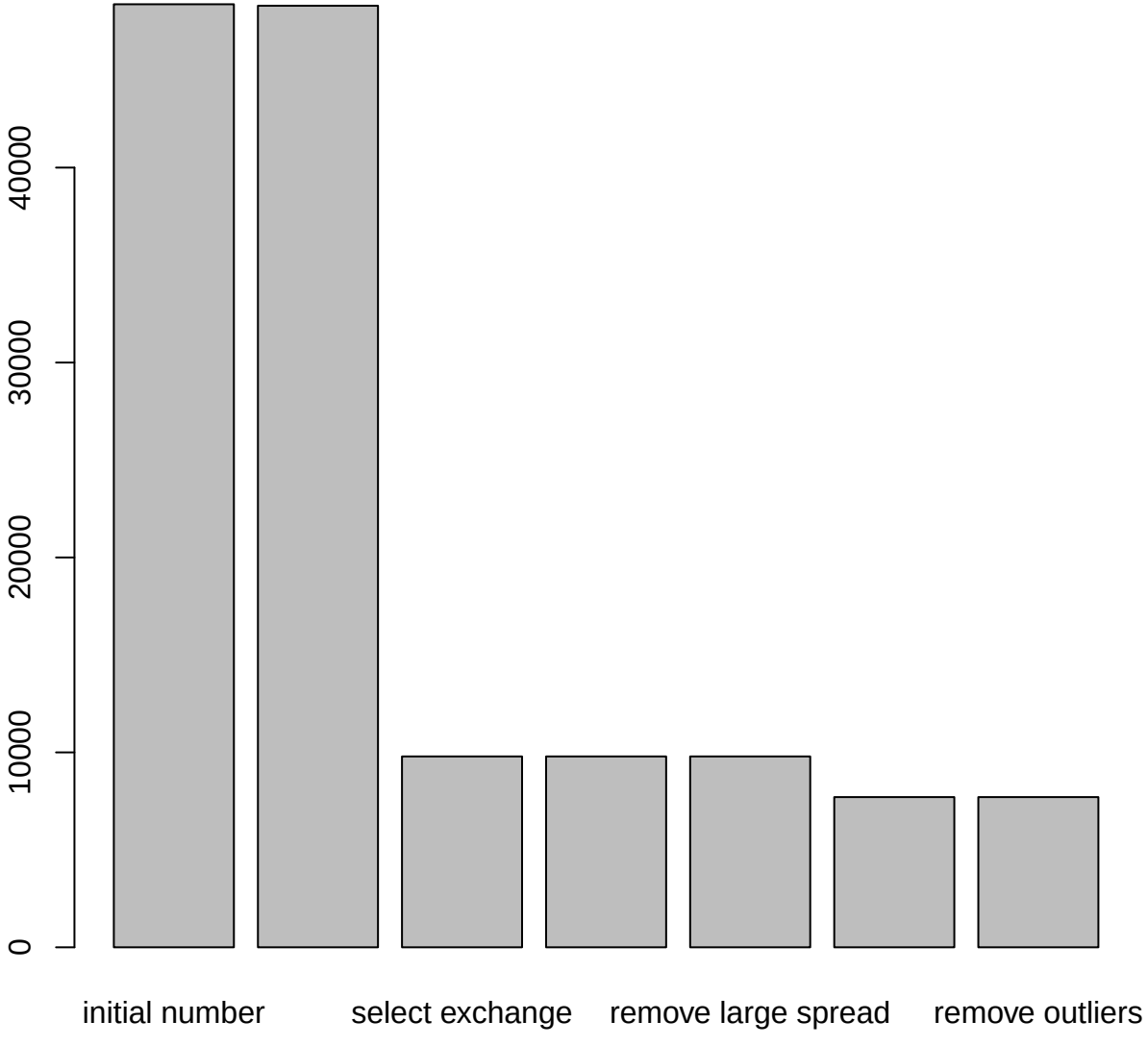
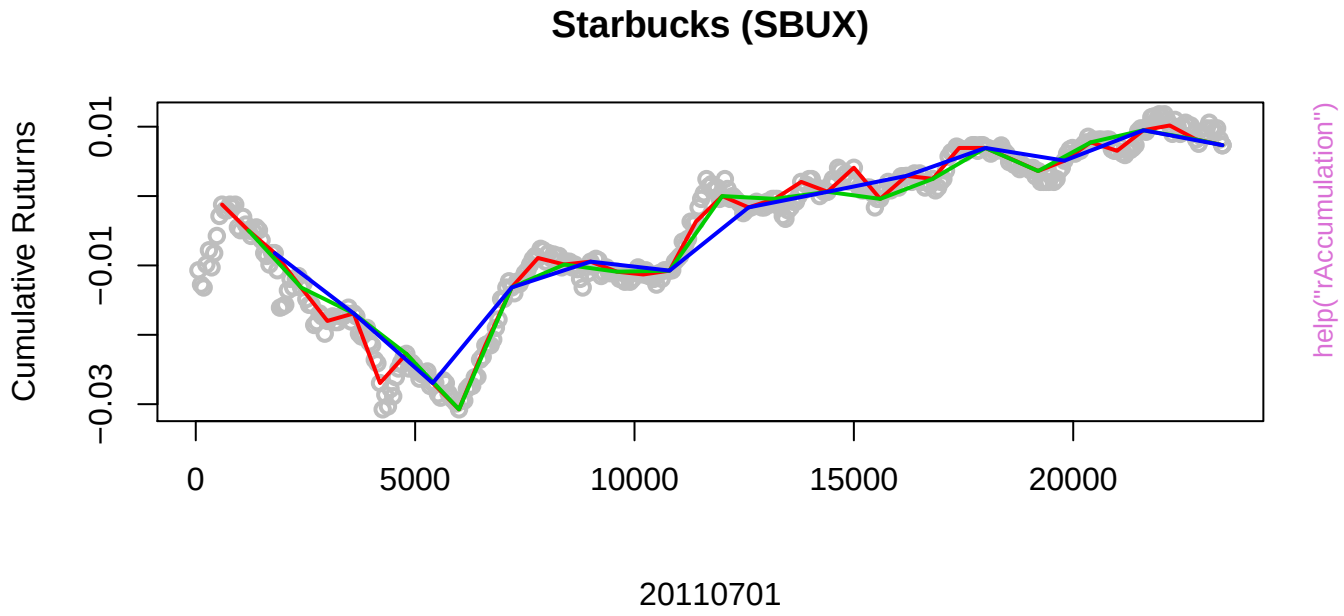
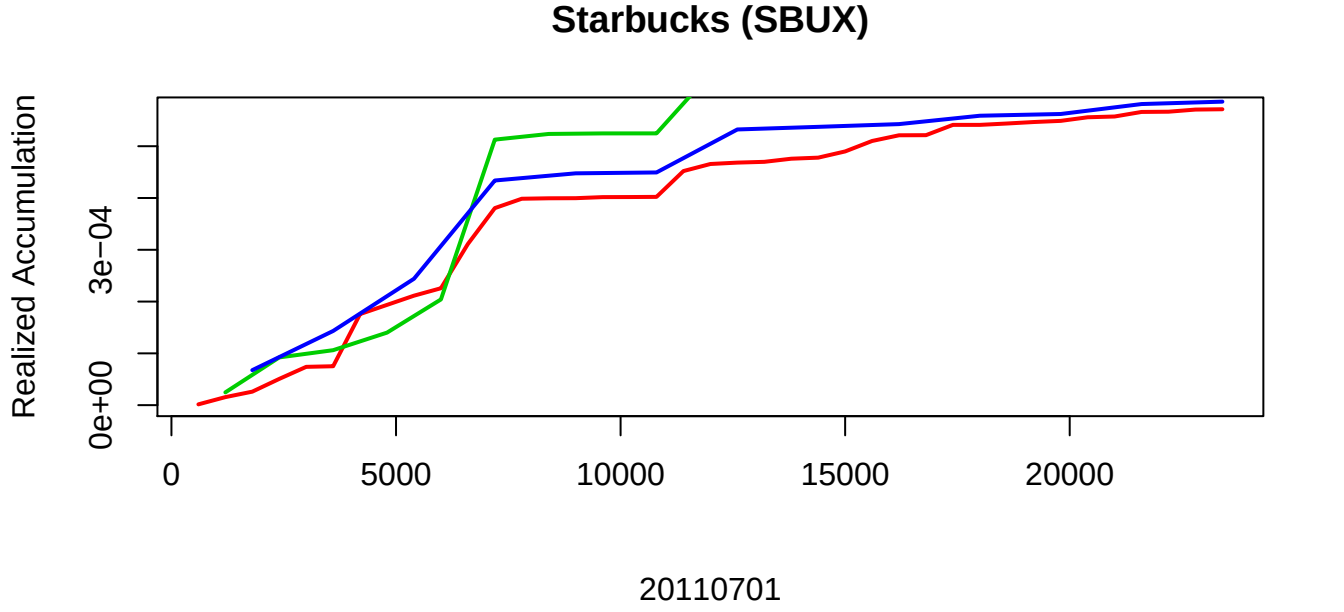

Observed and forecasted RV based on HAR Model: HARRV
Observed RV
Forecasted RV
Realized Volatility
0.000
0.001
0.002
0.003
0.004
0.005
0.006
Mar
May
Jul
Sep
Nov
Jan
Time
help("harModel")

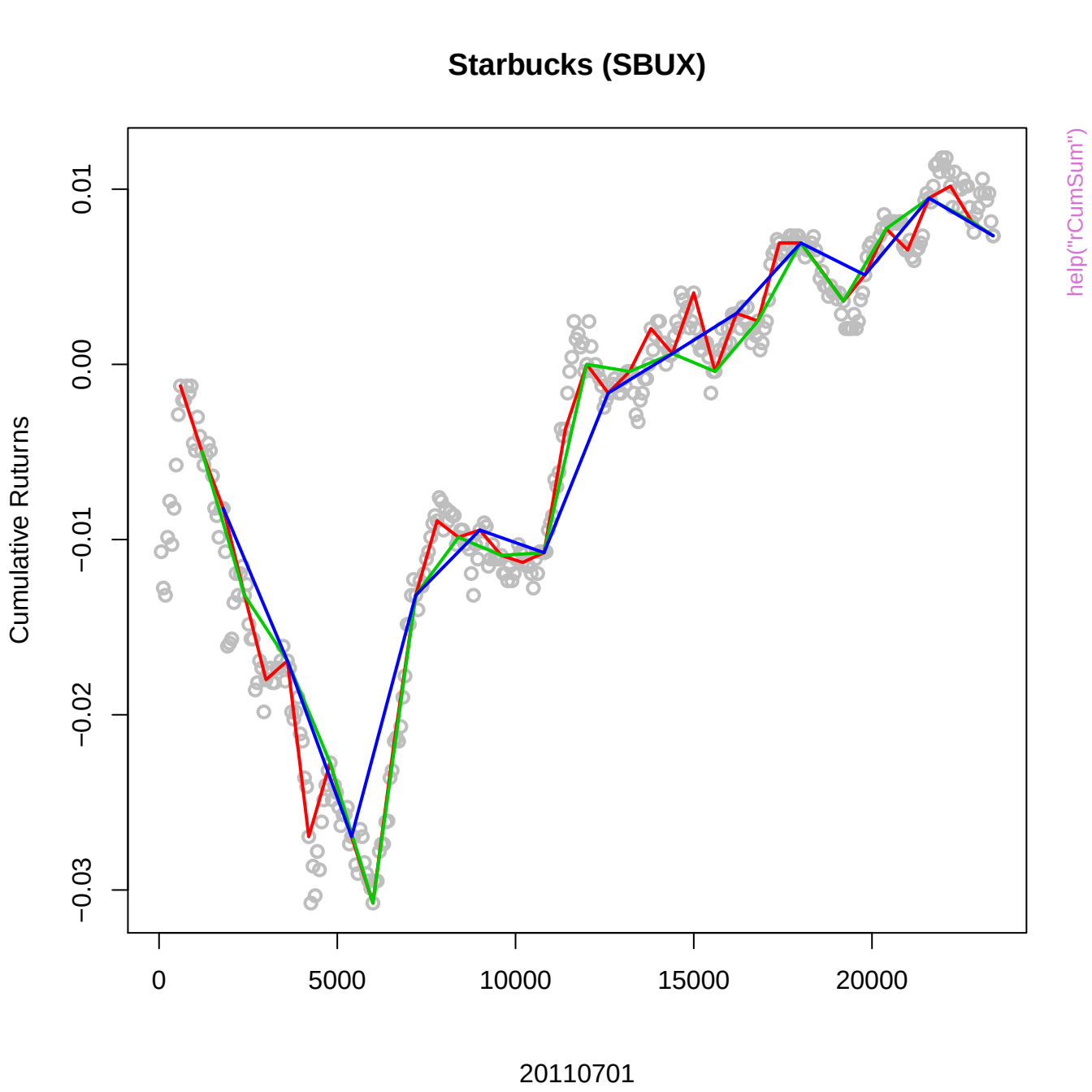

lltc.xts
0.0020
0.0015
0.0010
0.0005
−0.0005
−0.0015
Jul 01
09:30:00
Jul 01
10:30:00
Jul 01
11:30:00
Jul 01
12:30:07
Jul 01
13:30:00
Jul 01
14:30:00
Jul 01
15:30:00
help("lltc.xts")

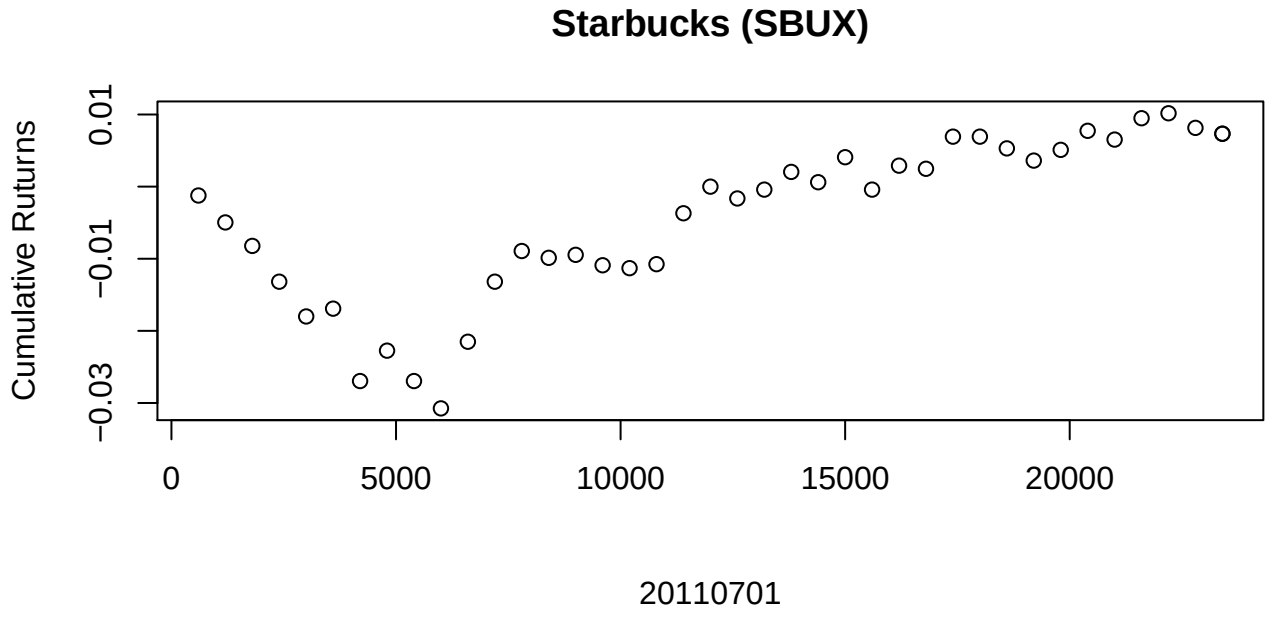


help("quotescleanup")

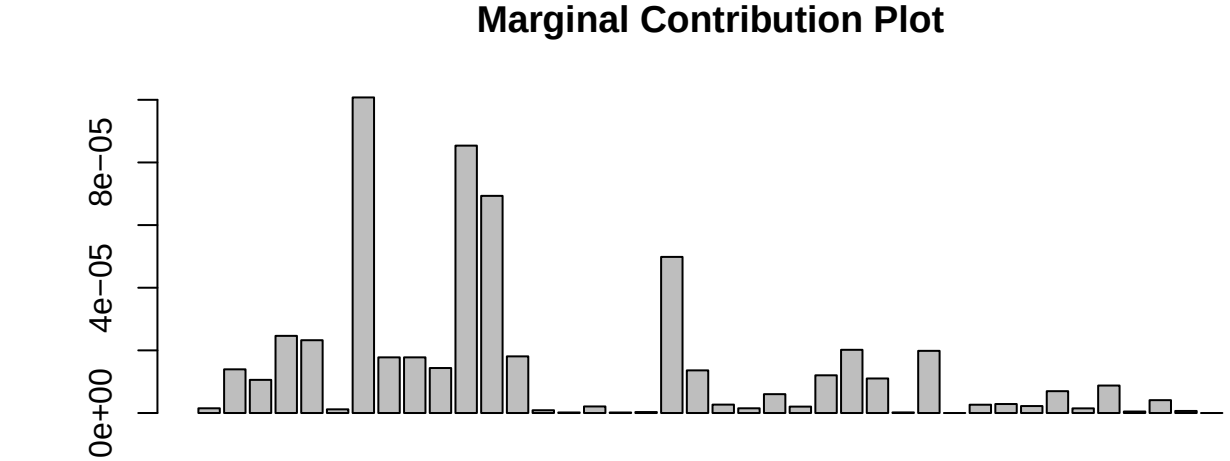

Starbucks (SBUX)
Cumulative Ruturns
0.01
−0.01
−0.03
0
5000
10000
15000
20000
20110701
help("rAccumulation")

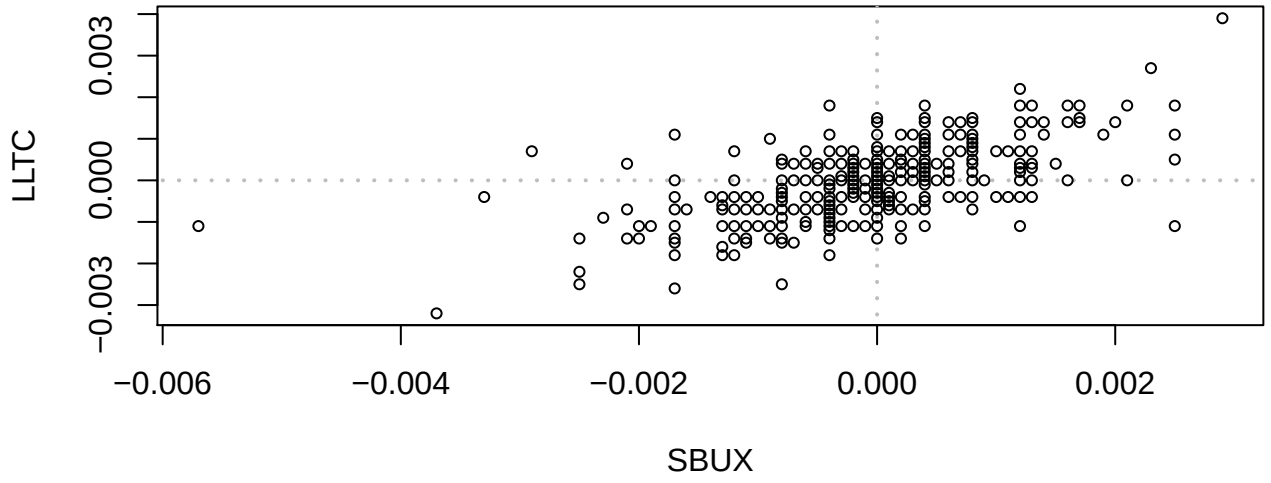

Starbucks (SBUX)
Realized Accumulation
3e−04
0e+00
0
5000
10000
15000
20000
20110701


Starbucks (SBUX)
Cumulative Ruturns
0.01
0.00
−0.01
−0.02
−0.03
0
5000
10000
15000
20000
20110701
help("rCumSum")

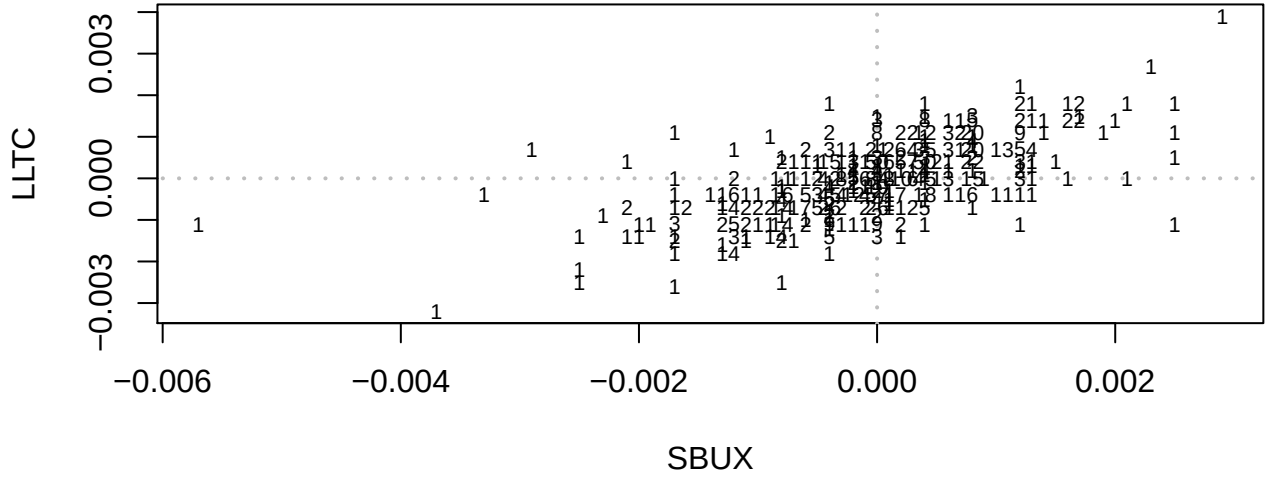


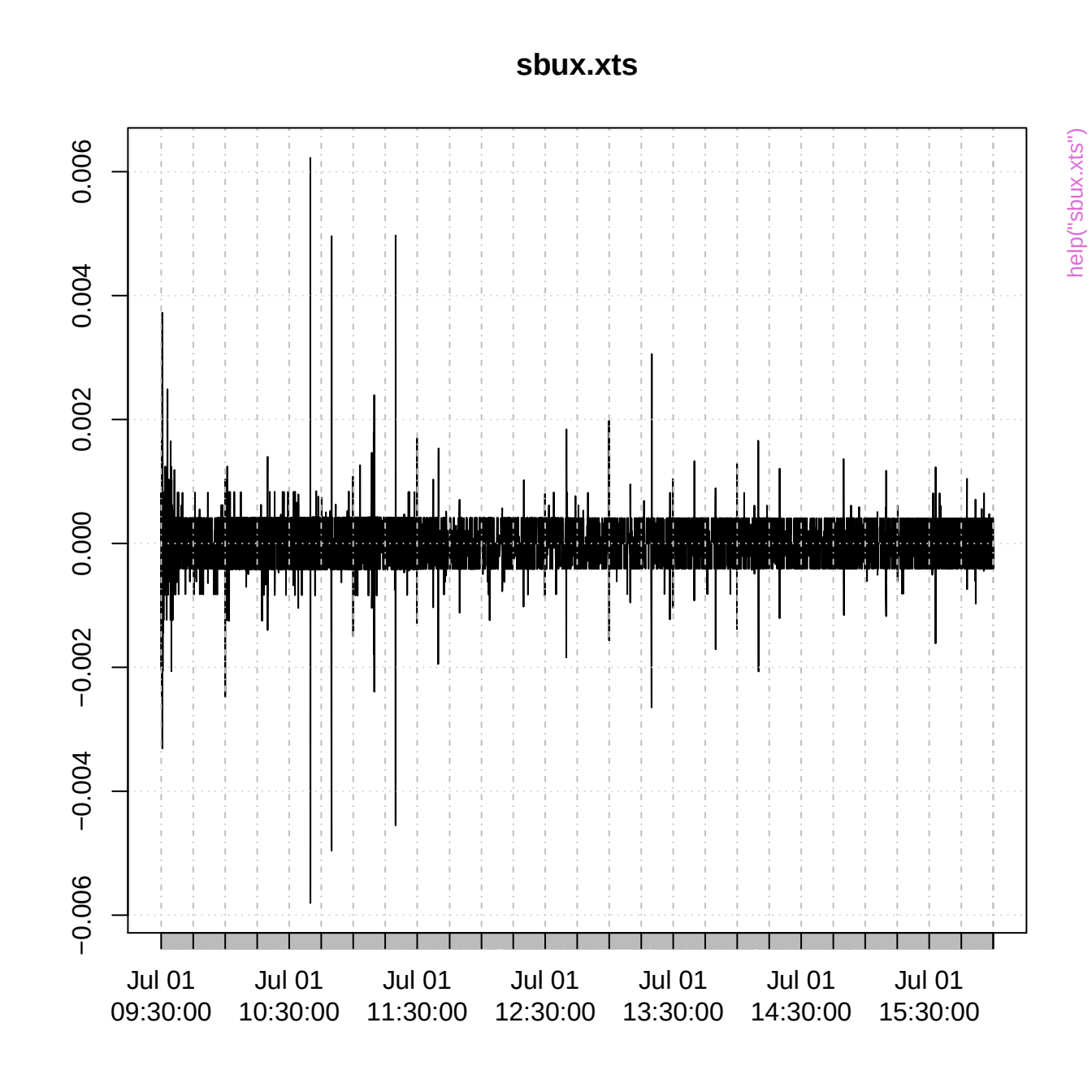
help("rMarginal")

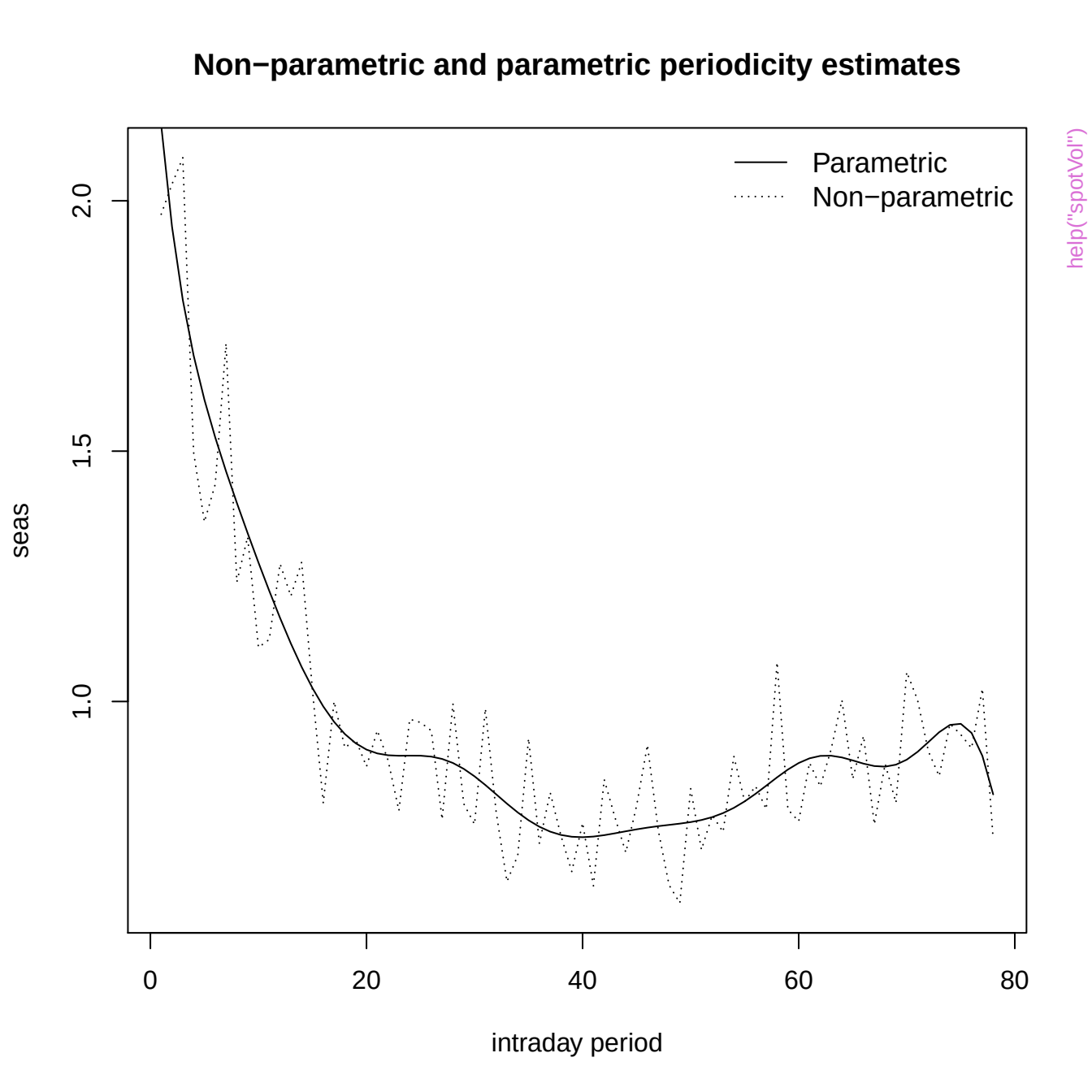


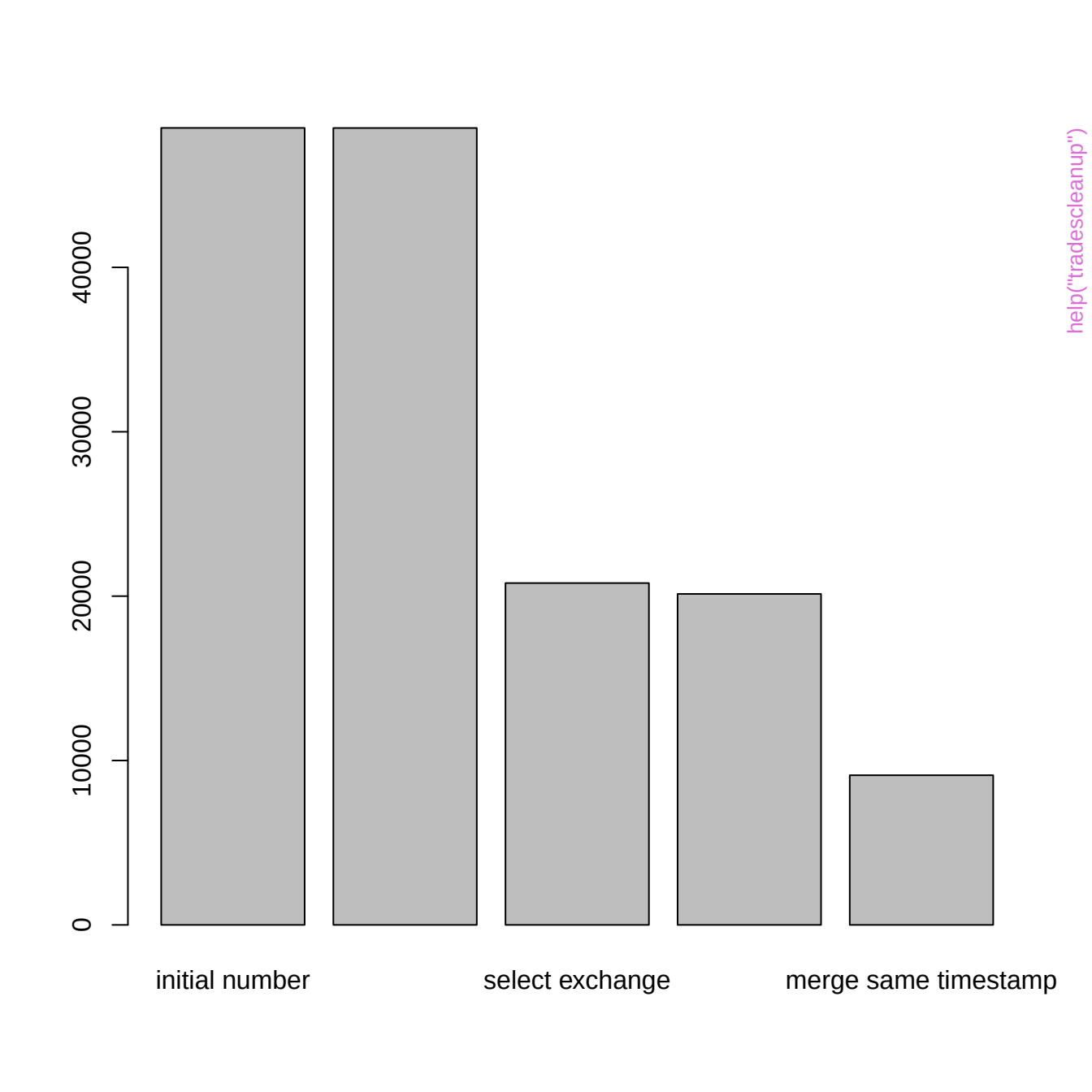


help("rScatterReturns")




sbux.xts
0.006
0.004
0.002
0.000
−0.002
−0.004
−0.006
Jul 01
09:30:00
Jul 01
10:30:00
Jul 01
11:30:00
Jul 01
12:30:00
Jul 01
13:30:00
Jul 01
14:30:00
Jul 01
15:30:00
help("sbux.xts")


Non−parametric and parametric periodicity estimates
Parametric
Non−parametric
seas
1.0
1.5
2.0
0
20
40
60
80
intraday period
help("spotVol")


0
10000
20000
30000
40000
initial number
select exchange
merge same timestamp
help("tradescleanup")