

# Mixed Copula Pairs Trading Strategy with High Frequency Data

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## Abstract

Inserir abstract.

*Keywords:* Pairs Trading, Copula, Distance, Statistical Arbitrage, High-Frequency, Realized Variance

*JEL:* G11, G12, G14

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## 1. Introduction

## 2. Methodology

### 2.1. Pairs trading

### 2.2. Distance Framework

### 5 2.3. Copula Framework

### 2.4. HEAVY model

### 2.5. Performance assessment

## 3. Data and empirical results

### 3.1. Data

### 10 3.2. Results and discussion

## 4. Conclusions

## References

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