References:

Andreou E., Ghysels E., Kourtellos A. (2010). Regression models with mixed sampling frequencies, Journal of Econometrics, 158, 246-261.

Bai Jennie, Ghysels E., Wright J. H. (2013). State Space Models and MIDAS Regressions, Econometric Reviews, Taylor & Francis Journals, 32, 779-813.

Corsi F. (2009). A Simple Approximate Long-Memory Model of Realized Volatility, Journal of Financial Econometrics, 7, 174-196.

Foroni C., Marcellino M., Schumacher C. (2015). Unrestricted mixed data sampling (MIDAS): MIDAS regressions with unrestricted lag polynominals, Journal of the Royal Statistical Society: Series A, 178, 57-82.

Ghysels E., Qian H. (2019). Estimating MIDAS Regressions via OLS with Polynominal Parameter Profiling, Econometrics and Statistics, Elsevier, 9, 1-16.

Ghysels E., Sinko A., Valkanov R. (2007). MIDAS Regressions: Further Results and New Directions, Econometric Reviews, Taylor & Francis Journals, 26, 53-90.

Ghysels E., Santa-Clara P., Valkanov R. (2004). The MIDAS Touch: Mixed Data Sampling Regression Models, CIRANO Working Papers 2004s-20.

Haugom E., Langeland H., Molnár P., Westgaard S. (2014). Forecasting volatility of the U.S. oil market, Journal of Banking & Finance, 47, 1-14.

Martens M., Dijk D. v. (2007). Measuring volatility with the realized range, Journal of Econometrics, 138, 181-207.

Meilijson I. (2011). The Garman-Klass Volatility Estimator Revisited, Statistical Journal, 9, 199-212.

Santos D. G., Ziegelmann F. A. (2014). Volatility Forecasting via MIDAS, HAR and their Combination: An Empirical Comparative Study for IBOVESPA, Journal of Forecasting, 33, 284-299.

Walther T., Klein T., Bouri E. (2019). Exogenous drivers of Bitcoin and Cryptocurrency volatility – A mixed data sampling approach to forecasting, Journal of International Financial Markets, Institutions & Money, Elsevier.

Possible references:

McAleer M., Medeiros M. C. (2008). A multiple regime transition Heterogenous Autoregressive model for long memory and asymmetrics, Journal of Econometrics, 147, 104-119.

Yao X., Izzeldin M., Li Z. (2019). A novel cluster HAR-type model for forecasting realized volatility, International Journal of Forecasting, 35, 1318-1331.

Bollerslev T., Patton A. J., Quaedvlieg R. (2016). Exploiting the errors: A simple approach for improved volatility forecasting, Journal of Econometrics, 192, 1-18.

Gorgi P., Koopman S. J., Li M. (2019). Forecasting economic time series using score-driven dynamic models with mixed-data sampling, International Journal of Forecasting, 35, 1735-1747.

Javed F., Hou A. J., Asgharian H. (2013). Importance of macroeconomic variables for variance prediction: A GARCH-MIDAS approach, Journal of Forecasting, 32