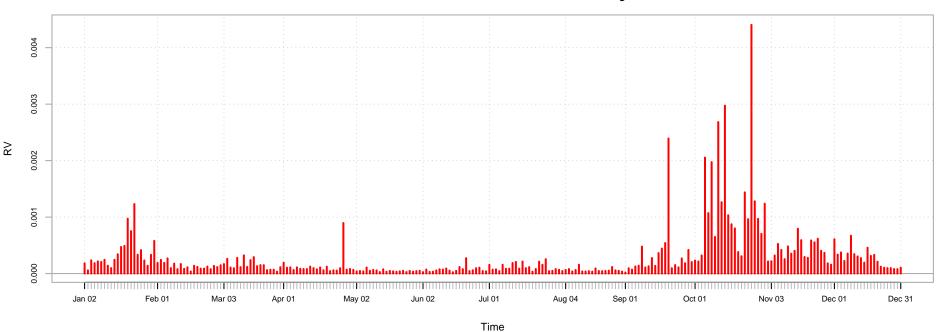
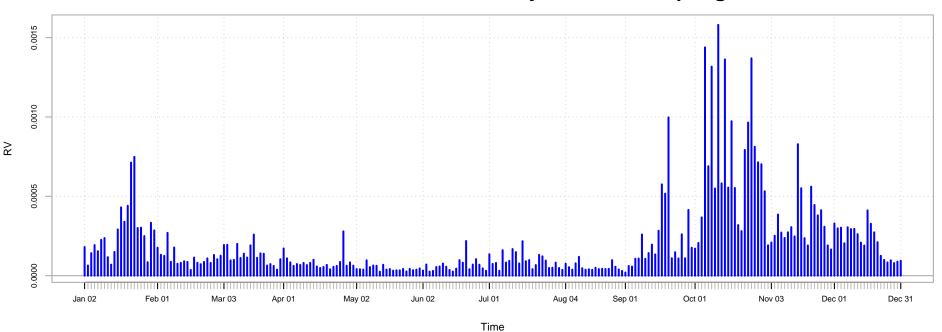
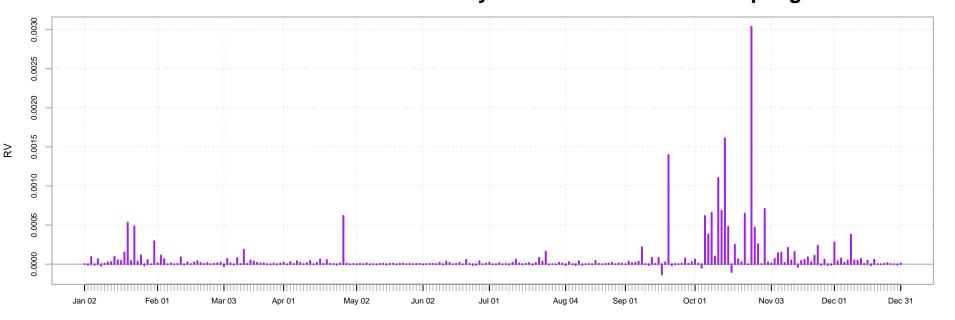
5 minutes realized volatility



5 minutes realized volatility with subsampling



Difference in realized volatility with and without subsampling



Time