5 minutes realized volatility
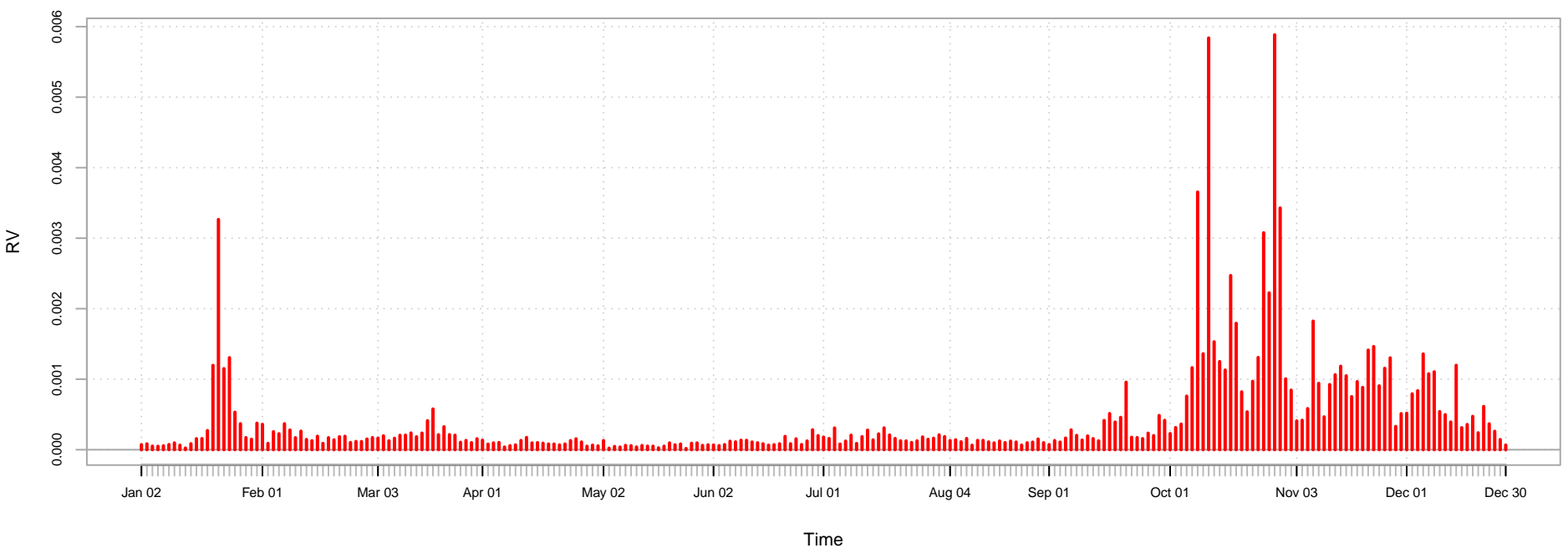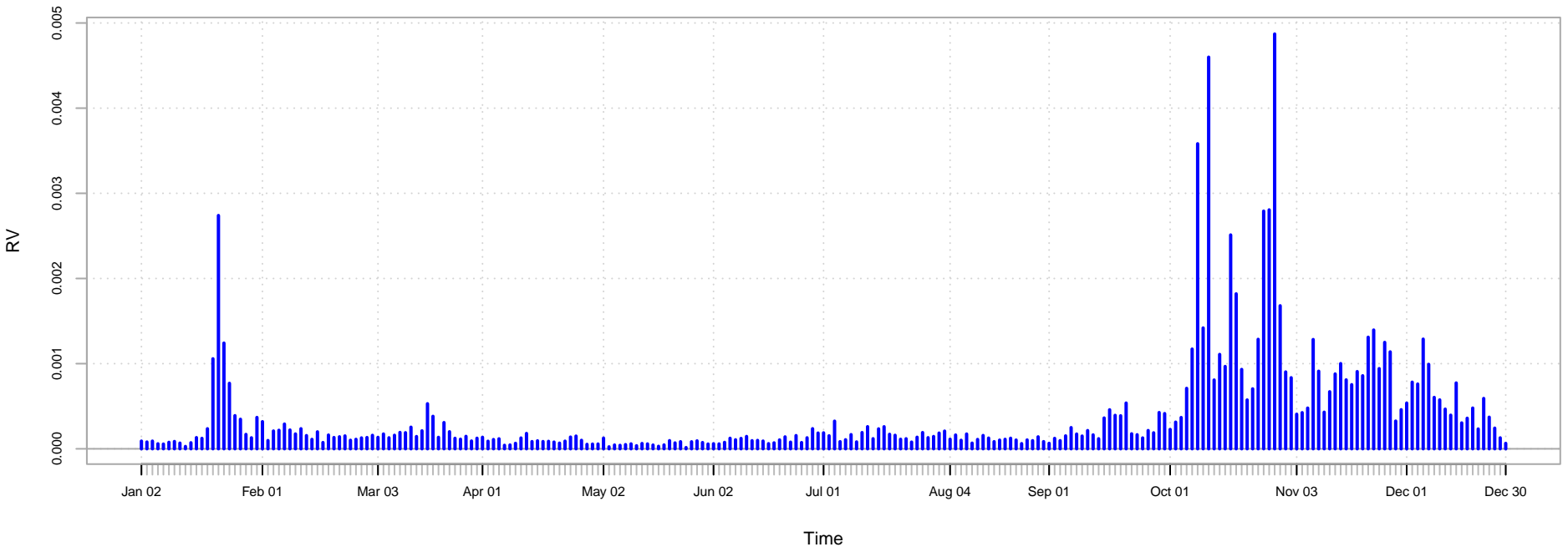

5 minutes realized volatility with subsampling

Difference in volatility with and without subsampling