Threshold IBM 2009 Close Garman-Klass 0.4 0.4 MSE MAE MSE MAE % dif. desempeño % dif. desempeño 0.0 -0.2 9.0--0.8 0 5 15 25 0 5 15 25 Threshold Threshold **Parkinson Rogers Satchell** 0.4 9.4 MSE MAE MSE MAE % dif. desempeño % dif. desempeño -0.2 -0.2 -0.8 -0.8 0 5 15 25 0 5 15 25 Threshold Threshold