

time in seconds

a) one-day-ahead

b) one-week-ahead

c) one-month-ahead

HAR

SHAR

250 500 750 1000 1500 2000

250 500 750 1000 1500 2000

250 500 750 1000 1500 2000

length of estimation window

OLS SE Solution QLIKE Solution

$1e-02$

$1e-03$

$1e-04$

$1e-02$

$1e-03$

$1e-04$

$1e-02$

$1e-03$

$1e-02$

$1e-03$

$1e-04$

$1e-02$

$1e-03$

$1e-04$

$1e-02$

$1e-03$

$1e-02$

$1e-03$

$1e-04$

$1e-02$

$1e-03$

$1e-04$

$1e-02$

$1e-03$