

Share  $\text{QLIKE } \overline{R_{k^j}} \leq 4$

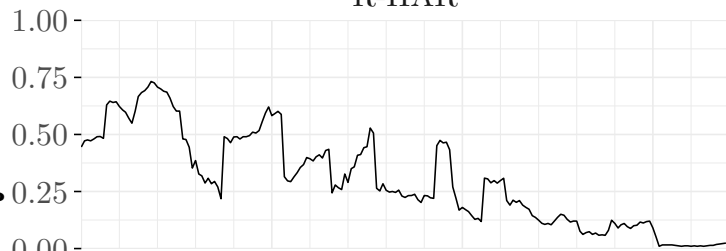
Factor GARCH-VIX



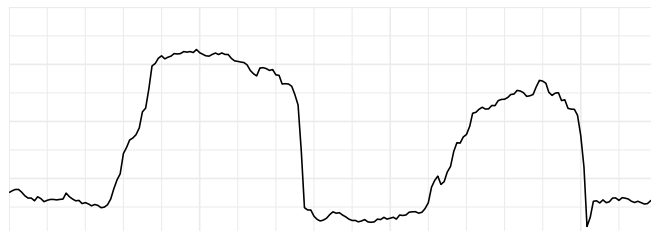
Panel HAR



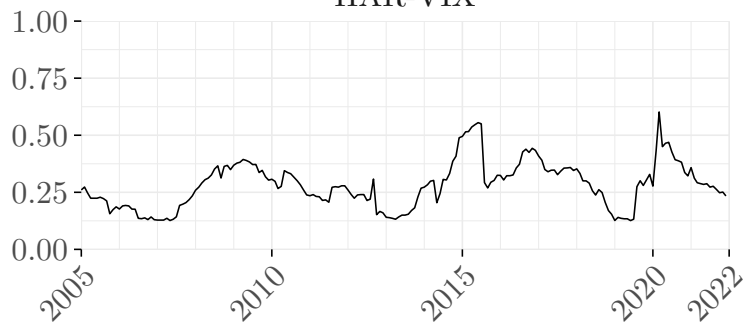
R-HAR



Panel HAR-LR



HAR-VIX



Log-HAR

