



International Finance Discussion Papers:
The Information Content of High-Frequency Data for Estimating Equity Return Models and Forecasting Risk

United States Federal Reserve Board,
Dobrislav P. Dobrev, Pawel J. Szerszen

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International Finance Discussion Papers: The Information Content of High-Frequency Data for Estimating Equity Return Models and Forecasting Risk

By Dobrislav P Dobrev, Pawel J Szerszen

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