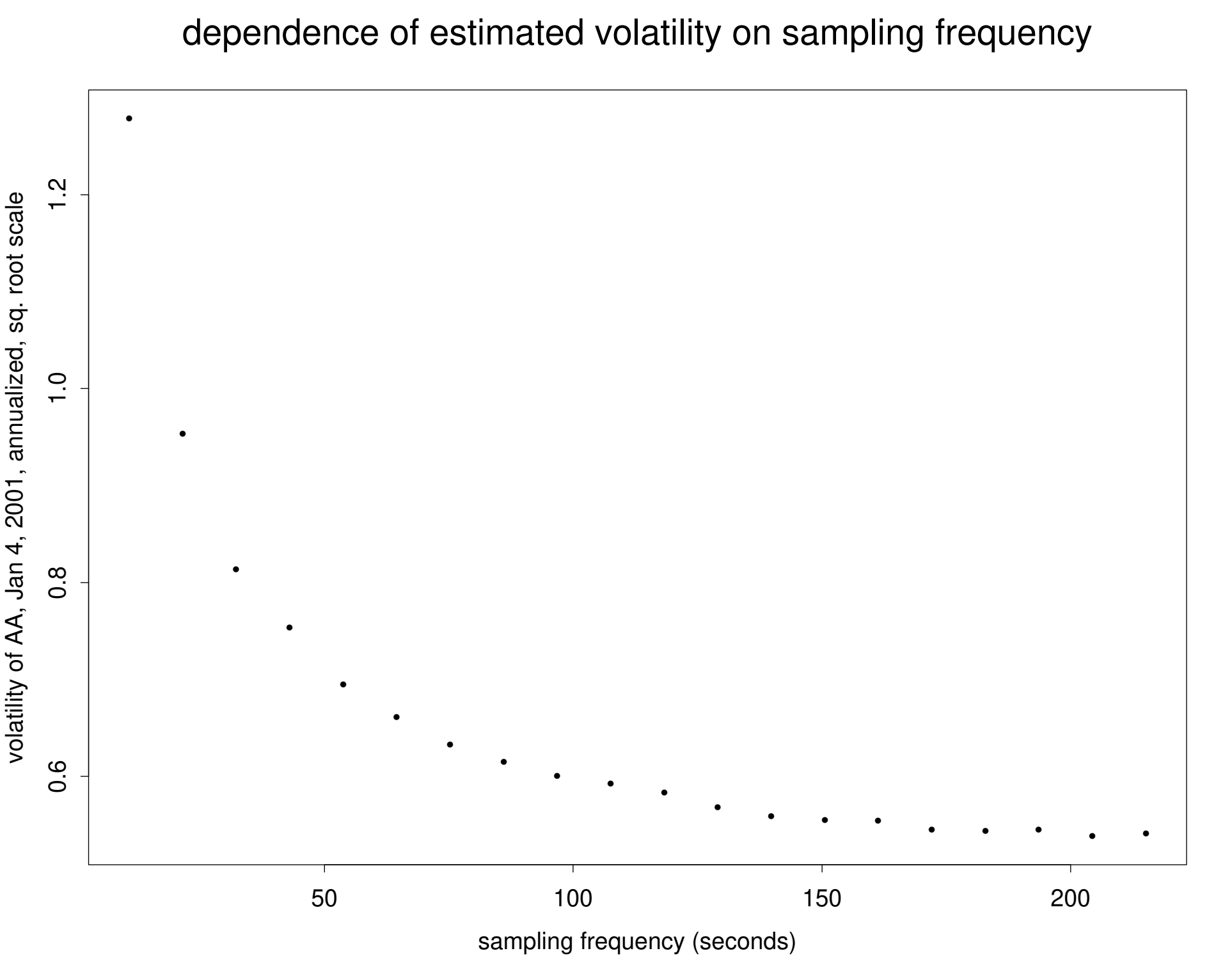
dependence of estimated volatility on sampling frequency
volatility of AA, Jan 4, 2001, annualized, sq. root scale
0.6
0.8
1.0
1.2
50
100
150
200
sampling frequency (seconds)