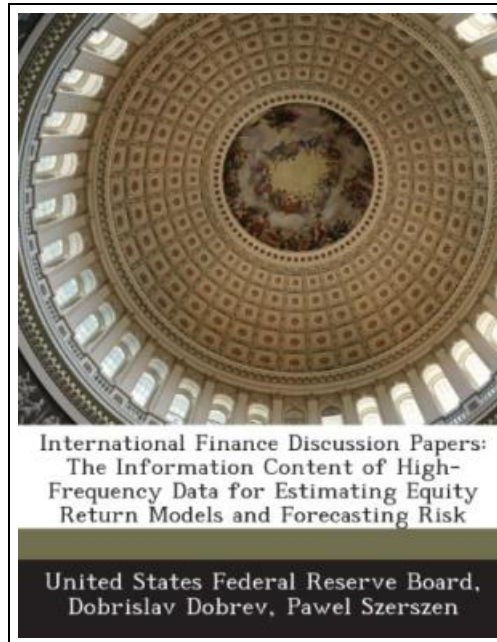# International Finance Discussion Papers: The Information Content of High-Frequency Data for Estimating Equity Return Models and Forecasting Risk

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