

@article{Hong/Nolte/Taylor/Zhao2021,

author = {Seok Young Hong and Ingmar Nolte and Stephen J. Taylor
and Xiaolu Zhao},

title = {Volatility Estimation and Forecasts based on Price
Durations},

year = {2023},

journal = {Journal of Financial Econometrics},

volume = {21},

number = {1},

pages = {106-144}
}