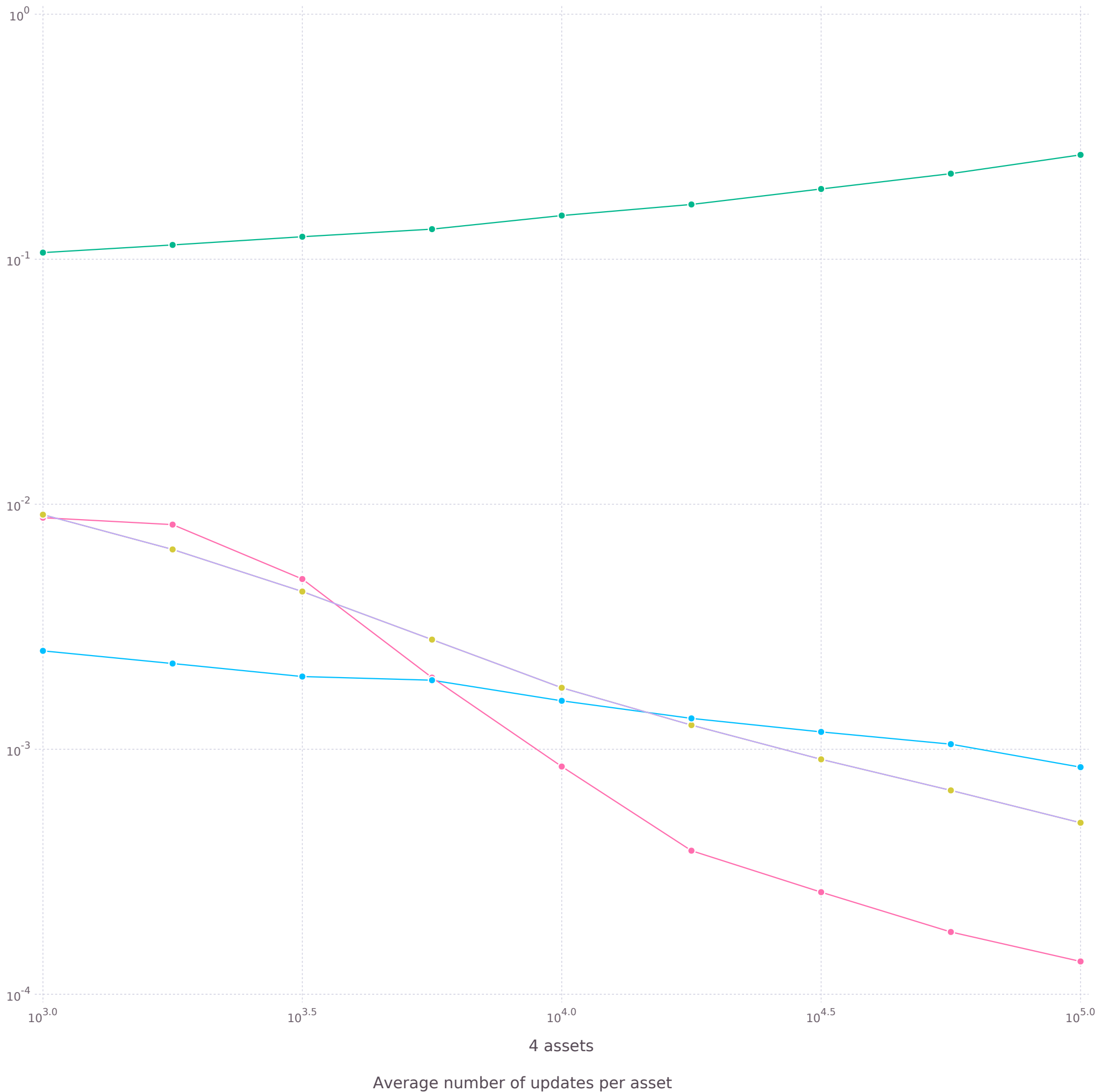


Accuracy in estimating volatilities

Mean Absolute Error in estimated volatilities

Asynchronous updates
with iid noise



bnpls_covariance spectral_covariance preaveraged_covariance
two_scales_covariance simple_covariance