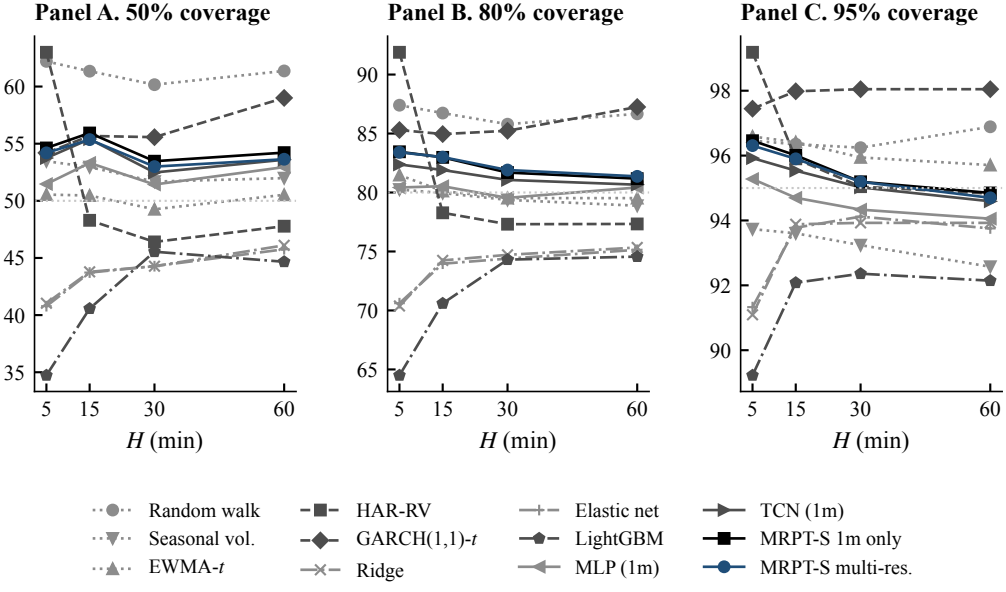

Panel A. 50% coverage
Panel B. 80% coverage
Panel C. 95% coverage
H (min)
H (min)
H (min)
Random walk
Seasonal vol.
EWMA-t
HAR-RV
GARCH(1,1)-t
Ridge
Elastic net
LightGBM
MLP (1m)
TCN (1m)
MRPT-S 1m only
MRPT-S multi-res.