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Some Like It Smooth, And Some Like It Rough

5 General Asymptotic Results For So-called Realized Power Variation Measures Have Recently Been Established By Barndorff- Nielsen And Shephard (2003a,c); See Also Barndorff-Nielsen, Graversen And Shephard (2003) For A Survey Of Related Results. In Particular, It Follows That In The Presence Of Jumps And For 0