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In the Monte Carlo simulations that follow, three bandwidth choices are parameter combination: The LSCV bandwidth, the "Stanton" bandwidth, and the least squares cross validation problem (ref. LSCV func). The IID bandwidth for IID data, and it is defined as $h^{iid} = \hat{\sigma} T^{-1/5}$, where $\hat{\sigma}$ is the sample standard deviation and T is the sample size. The Stanton bandwidth is the one actually used in Stanton (1997) are based directly on equations (ref. Stanton (1997) particular, "inverting" these equations yields:

$$\mu(x_i) = \frac{1}{\Delta} E[x_{i+\Delta} - x_i \mid x_i] + \frac{o(\Delta)}{\Delta}$$
$$\sigma(x_i) = \sqrt{E[(x_{i+\Delta} - x_i)^2 \mid x_i] \frac{1}{\Delta} + \frac{o(\Delta)}{\Delta}}$$

The essence of Stanton's approach is to apply the Nadaraya-Watson (N-W) regression estimator to construct nonparametric estimates of the conditional means (ref. diff) and (ref. diff):

$$\sum_{h=1}^{T-1} (x_{t+h}^{\Delta} - x_t^{\Delta}) K\left(\frac{2-t^{\Delta}}{h}\right)$$

Screen text is reprinted from an article in the Journal of Finance.