

Reproducibility Certificate

This is to certify that the results in the paper below have been assessed and found to meet the requirements of the cascada reproducibility policy for a rating of RRR.

Efficient Estimation of Bid-Ask Spreads from Open, High, Low, and Close Prices

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Type of certification: Free (Guest researchers)

Certification date: 06/26/2024

Major Concerns:

None. Using the researchers' pre-processed data, we reproduced Tables 2-4, I.2, and I4-I.9 and Figures 1-8 and I.2 with accuracy.

Minor Concerns: