

Results are obtained with h_0^P estimated

| CALIBRATED PARAMETERS ON WEDNESDAYS, h_0^Q IS UNC UNDER P, UPDATED UNDER Q 1 YEAR, THEN 1 WEEK AGAIN | | | | | | | | | |
|--|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|
| θ | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 |
| ω | $8.5020e-08$ | $9.2713e-06$ | $1.9239e-07$ | $2.2129e-06$ | $1.9389e-06$ | $4.1610e-07$ | $5.9988e-07$ | $3.5296e-07$ | $5.5717e-07$ |
| std | $(4.4877e-07)$ | $(2.7968e-05)$ | $(1.0856e-06)$ | $(6.4184e-06)$ | $(6.6239e-06)$ | $(2.4952e-06)$ | $(2.9189e-06)$ | $(2.0142e-06)$ | $(2.7148e-06)$ |
| median | $4.8556e-10$ | $1.1201e-09$ | $8.3045e-10$ | $1.6349e-09$ | $1.4218e-09$ | $1.6699e-09$ | $8.8906e-10$ | $3.3972e-10$ | $4.7252e-10$ |
| α | $2.5053e-05$ | $2.0773e-05$ | $1.8857e-05$ | $1.3866e-05$ | $1.3094e-05$ | $1.3613e-05$ | $1.3838e-05$ | $8.6221e-06$ | $1.4345e-05$ |
| std | $(2.2286e-05)$ | $(2.0915e-05)$ | $(1.6575e-05)$ | $(1.1518e-05)$ | $(8.8443e-06)$ | $(5.8573e-06)$ | $(8.0132e-06)$ | $(5.2512e-06)$ | $(1.0681e-05)$ |
| median | $1.6946e-05$ | $1.8770e-05$ | $1.2068e-05$ | $1.2723e-05$ | $1.2664e-05$ | $1.2849e-05$ | $1.3228e-05$ | $8.5732e-06$ | $1.3804e-05$ |
| β | 0.4924 | 0.3370 | 0.4751 | 0.3745 | 0.1724 | 0.1755 | 0.2466 | 0.1768 | 0.1836 |
| std | (0.3262) | (0.3216) | (0.3449) | (0.3822) | (0.2854) | (0.2334) | (0.3159) | (0.3270) | (0.2983) |
| median | 0.5759 | 0.3823 | 0.5676 | 0.3025 | 0.0002 | 0.0008 | 0.0018 | 0.0001 | 0.0003 |
| γ^* | 150.2212 | 214.4353 | 173.9764 | 268.9184 | 247.7121 | 222.3940 | 210.4781 | 296.4724 | 185.4170 |
| std | (138.1818) | (168.3789) | (143.1116) | (295.6025) | (244.5211) | (41.1800) | (73.6564) | (189.9753) | (149.9507) |
| median | 110.8449 | 155.9251 | 143.9621 | 170.7408 | 196.1680 | 228.8470 | 208.6253 | 252.7287 | 154.5740 |
| h_0^Q | $1.0655e-03$ | $1.1727e-03$ | $1.0154e-03$ | $3.3590e-04$ | $2.9908e-04$ | 0.0013 | $2.3091e-02$ | $6.7191e-03$ | $4.2994e-04$ |
| std | $(5.3080e-03)$ | $(5.2349e-03)$ | $(5.4192e-03)$ | $(1.3460e-03)$ | $(1.6590e-03)$ | $(6.3424e-03)$ | $(1.5798e-01)$ | $(4.7610e-02)$ | $(1.7077e-03)$ |
| median | $9.9336e-05$ | $2.0121e-04$ | $6.4321e-05$ | $5.0223e-05$ | $3.9539e-05$ | $1.0102e-04$ | $6.2263e-05$ | $1.7608e-05$ | $5.1055e-05$ |
| persistence | 0.8233 | 0.8361 | 0.7863 | 0.7230 | 0.6557 | 0.7936 | 0.7599 | 0.6817 | 0.5976 |
| std | (0.1875) | (0.1268) | (0.2318) | (0.2418) | (0.2553) | (0.0951) | (0.1551) | (0.2158) | (0.2878) |
| median | 0.8873 | 0.8444 | 0.8856 | 0.7596 | 0.7135 | 0.7919 | 0.7344 | 0.6894 | 0.6653 |
| MSE | 305.3300 | 984.9071 | 442.6835 | 62.8280 | 245.8245 | 1755.7209 | 24197.9611 | 11922.1132 | 818.6772 |
| median MSE | 4.2732 | 6.7956 | 5.3847 | 5.4994 | 9.2022 | 21.9164 | 21.2224 | 25.3119 | 29.4448 |
| IVRMSE | 0.3870 | 0.5233 | 0.3972 | 0.2115 | 0.2732 | 0.6419 | 1.3842 | 0.7869 | 0.3821 |
| MAPE | 2.3152 | 4.2113 | 1.9972 | 0.5755 | 1.2101 | 6.0672 | 20.4258 | 6.8166 | 3.7204 |
| OptLL | 150.5789 | 140.8091 | 186.5139 | 263.8095 | 257.7869 | 259.5183 | 335.5427 | 454.7176 | 418.5693 |