

Results are obtained with  $h_0^P$  estimated

NO CALIBRATION, $h_0^Q$ IS LAST MLEP, THEN 1 WEEK UPDATED UNDER Q WITH MLE P PARAMS									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$2.9373e-07$	$8.3428e-06$	$2.0480e-09$	$1.4603e-06$	$1.9938e-06$	$4.7113e-07$	$6.9592e-07$	$3.5608e-07$	$2.8351e-07$
std	$(1.5899e-06)$	$(2.7177e-05)$	$(4.0523e-09)$	$(4.9823e-06)$	$(6.7867e-06)$	$(2.5578e-06)$	$(3.0411e-06)$	$(2.0030e-06)$	$(1.8911e-06)$
median	$4.4080e-10$	$2.1679e-09$	$1.1257e-09$	$1.5347e-09$	$1.3127e-09$	$1.3856e-09$	$7.3148e-10$	$2.7972e-10$	$4.7562e-10$
$\alpha$	$2.6320e-05$	$2.2808e-05$	$1.9757e-05$	$1.5988e-05$	$1.4048e-05$	$1.3678e-05$	$1.3866e-05$	$9.2340e-06$	$1.4852e-05$
std	$(2.1620e-05)$	$(2.2449e-05)$	$(1.7918e-05)$	$(1.2247e-05)$	$(9.6474e-06)$	$(6.8892e-06)$	$(8.7406e-06)$	$(4.9557e-06)$	$(1.2108e-05)$
median	$2.1958e-05$	$2.0325e-05$	$1.4096e-05$	$1.5884e-05$	$1.3321e-05$	$1.2722e-05$	$1.2912e-05$	$9.1517e-06$	$1.4611e-05$
$\beta$	0.4546	0.3164	0.4540	0.3331	0.1703	0.1908	0.2374	0.1474	0.2396
std	(0.3294)	(0.3221)	(0.3672)	(0.3768)	(0.2815)	(0.2349)	(0.3108)	(0.2931)	(0.3291)
median	0.5280	0.3131	0.6192	0.0023	0.0002	0.0090	0.0007	0.0001	0.0002
$\gamma^*$	153.6094	256.7574	174.3906	247.3834	218.9031	224.0573	257.7868	275.5854	169.5225
std	(151.3336)	(289.5641)	(123.8042)	(267.6261)	(206.5331)	(48.8853)	(247.1550)	(187.7364)	(122.1721)
median	115.7838	148.3374	137.7486	166.2098	186.2643	226.1581	205.5256	237.1314	155.2827
$h_0^Q$	$1.2758e-04$	$1.5892e-04$	$8.6478e-05$	$6.1464e-05$	$6.4455e-05$	0.0001	$9.9527e-05$	$4.0044e-05$	$8.9444e-05$
std	$(8.7878e-05)$	$(1.0205e-04)$	$(4.1668e-05)$	$(2.9186e-05)$	$(5.3415e-05)$	$(7.7845e-05)$	$(7.9210e-05)$	$(2.8491e-05)$	$(9.3660e-05)$
median	$1.1004e-04$	$1.2145e-04$	$8.3117e-05$	$5.4450e-05$	$5.1302e-05$	$9.1573e-05$	$7.2113e-05$	$3.3573e-05$	$4.6773e-05$
persistence	0.8116	0.8243	0.7755	0.7028	0.6446	0.7948	0.7570	0.6523	0.5985
std	(0.1867)	(0.1406)	(0.2404)	(0.2369)	(0.2471)	(0.0995)	(0.1568)	(0.2196)	(0.3022)
median	0.8756	0.8230	0.8761	0.7046	0.6817	0.7949	0.7223	0.6810	0.6549
MSE	1.5491	6.8553	3.2567	5.2975	10.0940	11.6616	15.7569	27.8216	24.1141
median MSE	1.2303	2.7395	2.1837	3.3961	7.1326	7.3612	10.5323	24.9264	15.2637
IVRMSE	0.0724	0.1170	0.0935	0.0994	0.1139	0.1477	0.1514	0.1458	0.1347
MAPE	0.0867	0.1278	0.1387	0.1692	0.2189	0.2828	0.2646	0.3181	0.2466
OptLL	203.4111	195.9653	239.5589	317.2542	312.5316	374.4879	458.7379	517.9403	520.1464