Results are obtained with h_0^P estimated

$h_0^Q = h_t^P, ext{THEN FROZEN}$									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega \ ext{std} \ ext{median}$	2.9372e - 07 $(1.5899e - 06)$ $4.2959e - 10$	8.3428e - 06 $(2.7177e - 05)$ $2.1679e - 09$	1.9798e - 09 $(4.0482e - 09)$ $1.1009e - 09$	1.4603e - 06 $(4.9823e - 06)$ $1.4234e - 09$	1.9936e - 06 $(6.7868e - 06)$ $1.3127e - 09$	4.7130e - 07 $(2.5577e - 06)$ $1.3856e - 09$	6.9594e - 07 $(3.0411e - 06)$ $7.3148e - 10$	3.5609e - 07 $(2.0030e - 06)$ $2.9299e - 10$	2.8352e - 07 $(1.8911e - 06)$ $4.7562e - 10$
$lpha \ ext{std} \ ext{median}$	2.6179e - 05 $(2.1706e - 05)$ $2.1958e - 05$	2.2651e - 05 $(2.2461e - 05)$ $1.9805e - 05$	2.0039e - 05 $(1.7805e - 05)$ $1.4954e - 05$	1.5773e - 05 $(1.2289e - 05)$ $1.5487e - 05$	1.4467e - 05 $(8.8350e - 06)$ $1.4270e - 05$	1.3916e - 05 $(7.4013e - 06)$ $1.2722e - 05$	1.4253e - 05 $(8.6749e - 06)$ $1.3097e - 05$	9.1931e - 06 (5.0026e - 06) 9.1517e - 06	1.5873e - 05 (1.1427e - 05) 1.5918e - 05
$egin{array}{c} eta \ \mathbf{std} \ \mathbf{median} \end{array}$	0.4597 (0.3333) 0.5280	0.3159 (0.3216) 0.3131	0.4507 (0.3648) 0.6081	0.3427 (0.3819) 0.0023	0.1760 (0.2810) 0.0002	0.1908 (0.2349) 0.0090	0.2213 (0.3006) 0.0006	0.1635 (0.3075) 0.0001	0.2507 (0.3307) 0.0003
$\gamma^* \ ext{std} \ ext{median}$	152.9585 (151.4998) 112.7097	257.3214 (289.2871) 148.3374	173.7617 (124.0874) 137.7486	247.3587 (267.6364) 166.2098	226.0042 (201.9174) 189.4759	223.2081 (50.0536) 226.1581	256.9357 (247.3525) 201.7685	271.4808 (186.4748) 233.7905	189.0697 (118.2861) 156.7186
$egin{aligned} h_0^Q \ \mathbf{std} \ \mathbf{median} \end{aligned}$	1.2801e - 04 $(8.8249e - 05)$ $1.1288e - 04$	1.5636e - 04 $(1.0402e - 04)$ $1.2644e - 04$	8.7217e - 05 (4.4206e - 05) 8.4289e - 05	6.0637e - 05 $(3.1147e - 05)$ $4.8973e - 05$	6.5304e - 05 $(3.7862e - 05)$ $5.5260e - 05$	$0.0001 \\ (6.6153e - 05) \\ 9.0858e - 05$	1.0037e - 04 $(7.2105e - 05)$ $8.2538e - 05$	4.1069e - 05 $(2.3358e - 05)$ $3.3382e - 05$	1.0044e - 04 $(8.2938e - 05)$ $6.5660e - 05$
persistency std median	0.8128 (0.1873) 0.8790	0.8243 (0.1406) 0.8230	0.7739 (0.2400) 0.8744	0.7081 (0.2390) 0.7076	0.6691 (0.2103) 0.6817	0.7931 (0.1014) 0.7949	0.7524 (0.1541) 0.7223	0.6538 (0.2214) 0.6810	0.6532 (0.2535) 0.6687
MSE	13.2947	28.6564	11.4011	10.2438	21.5305	21.3190	25.4105	28.6432	50.4499
median MSE	4.3699	6.8225	5.3297	6.1938	10.1128	11.3385	17.2733	25.5157	24.8218
IVRMSE	0.1870	0.2316	0.1562	0.1421	0.1683	0.1853	0.2046	0.1556	0.1987
MAPE	0.2234	0.2721	0.2458	0.2476	0.3223	0.3771	0.3977	0.3412	0.3301
OptLL Norm	-1.9372	-2.2137	-1.9321	-1.9273	-2.1823	-2.1135	-2.3879	-2.2150	-2.6858
OptLL	-106.5921	-133.3105	-131.6808	-180.8957	-219.2291	-258.7072	-363.7374	-370.1816	-506.0755
AIC	116.6821	141.3105	142.3144	188.8957	227.2291	266.7072	371.7374	378.1816	535.1620
AICc	117.4862	142.0792	142.9490	189.3697	227.6792	267.0705	372.0245	378.4424	535.3807
BIC	233.4714	282.9099	285.5740	379.8430	456.7516	536.5035	747.4371	760.7219	1075.3381

Results are obtained with h_0^P estimated

		h_0^Q IS UNC UNDER P, UPDATED UNDER Q 1 YEAR, THEN FROZEN								
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	5.5798e - 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)	(2.7147e - 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	5.5461e - 10	
α	2.5053e - 05	2.0773e - 05	1.8857e - 05	1.3866e - 05	1.3628e - 05	1.3613e - 05	1.3838e - 05	8.6221e - 06	1.5568e - 05	
$\operatorname{\mathbf{std}}^{lpha}$	(2.2286e - 05)	(2.0915e - 05)	(1.6575e - 05)	(1.1518e - 05)	(8.5509e - 06)	(5.8573e - 06)	(8.0132e - 06)	(5.2512e - 06)	(9.8830e - 06)	
median	1.6946e - 05	1.8770e - 05	1.2068e - 05	1.2723e - 05	1.3239e - 05	1.2849e - 05	1.3228e - 05	8.5732e - 06	1.4242e - 05	
0	0.4004	0.2270	0.4751	0.9745	0.1057	0.1755	0.0400	0.1700	0.0001	
$eta \mathbf{std}$	0.4924 (0.3262)	0.3370 (0.3216)	0.4751 (0.3449)	0.3745 (0.3822)	0.1857 (0.2931)	0.1755 (0.2334)	0.2466 (0.3159)	0.1768 (0.3270)	0.2081 (0.3076)	
median	0.5759	0.3823	0.5676	0.3025	0.0003	0.0008	0.0018	0.0001	0.0008	
γ^*	150.2212	214.4353	173.9764	268.9184	254.1627	222.3940	210.4781	296.4724	200.0720	
std	(138.1818)	(168.3789)	(143.1116)	(295.6025)	(239.9854)	(41.1800)	(73.6564)	(189.9753)	(141.3388)	
median	110.8449	155.9251	143.9621	170.7408	196.1680	228.8470	208.6253	252.7287	161.0031	
h_0^Q	1.2468e - 04	1.5814e - 04	8.6791e - 05	6.4327e - 05	6.4325e - 05	0.0001	9.5618e - 05	4.2789e - 05	1.0871e - 04	
$\operatorname{\mathbf{std}}$	(8.4854e - 05)	(1.0317e - 04)	(4.2726e - 05)	(3.0386e - 05)	(3.7746e - 05)	(5.4010e - 05)	(6.6049e - 05)	(2.5624e - 05)	(9.0224e - 05)	
median	1.0398e - 04	1.3624e - 04	7.8012e - 05	5.3266e - 05	5.2214e - 05	8.5698e - 05	7.4335e - 05	3.6616e - 05	6.9818e - 05	
persistency	0.8233	0.8361	0.7863	0.7230	0.6842	0.7936	0.7599	0.6817	0.6598	
std	(0.1875)	(0.1268)	(0.2318)	(0.2418)	(0.2203)	(0.0951)	(0.1551)	(0.2158)	(0.2299)	
median	0.8873	0.8444	0.8856	0.7596	0.7232	0.7919	0.7344	0.6894	0.6789	
MSE	13.1341	29.7013	11.0076	10.4282	20.4248	21.2395	26.0305	26.8897	50.6471	
median MSE	4.0691	6.5356	5.3875	6.5788	9.0235	11.1964	17.4622	23.3996	25.9681	
IVRMSE	0.1878	0.2385	0.1550	0.1445	0.1694	0.1849	0.2030	0.1592	0.2025	
1,100,101	0.10.0	0.2000	0.1000	0.1110	0.1001	0.1010	0.2000	0.1002	0.2020	
MAPE	0.2247	0.2822	0.2447	0.2502	0.3205	0.3755	0.3917	0.3454	0.3334	
OptLL Norm	-1.9442	-2.2278	-1.9144	-1.9134	-2.1584	-2.0968	-2.3777	-2.2153	-2.6961	
${ m OptLL}$	-106.9859	-133.9125	-130.3126	-179.9202	-217.0199	-256.8779	-361.9741	-370.2197	-508.0336	
AIC	117.0836	141.9125	140.9188	187.9202	225.0199	264.8779	369.9741	378.2197	537.2017	
AICc	117.8877	142.6812	141.5534	188.3942	225.4700	265.2412	370.2611	378.4804	537.4204	
BIC	234.2744	284.1139	282.7829	377.8920	452.3332	532.8449	743.9104	760.7980	1079.4174	

Results are obtained with h_0^P estimated

ω std std std 4.2678e - 09 (1.6798e - 08) (1.5694e - 07) (1.6794e - 07) (1.3052e - 06) (4.5655e - 07) (2.9855e - 07) (1.4769e - 07) (1.7009e - 07) (2.2433 - 08) 3.8187e - 07 (1.4695e - 07) (2.9855e - 07) (1.4769e - 07) (1.7009e - 07) (2.2433 - 08) 3.8187e - 07 (1.4769e - 07) (1.4769e - 07) (1.7009e - 07) (2.2433 - 08) 3.8187e - 07 (1.4769e - 07) (1.4769e - 07) (1.4769e - 07) (1.4769e - 07) (2.2433 - 08) 3.8187e - 07 (1.4769e - 07) (h_0^Q IS UNC UNDER P, UPDATED UNDER Q 1 YEAR, THEN FROZEN								
std median (1.673e - 08) (1.6304e - 00) (1.6307e - 07) (1.3052e - 08) (4.5655e - 07) (2.0855e - 07) (1.4769e - 07) (1.7009e - 07) (2.2433m) α at 1.8159e - 05 1.5309e - 05 9.8980e - 06 6.3241e - 06 7.4196e - 06 7.5611e - 06 5.1463e - 06 2.3495e - 06 1.1556e - 05 std (1.9473e - 05) (2.0907e - 05) (1.4306e - 05) (1.4306e - 05) (3.121e - 06) 7.4196e - 06 7.5611e - 06 5.463e - 06 2.3495e - 06 1.1556e - 05 β at (0.2874) 0.5603 0.7006 0.7210 0.6492 0.5382 0.6249 0.7420 0.563 std (0.2834) (0.2866) (0.2549) (0.25407) (0.2441) (0.2570) (0.2245) (0.2376) (0.3368) γ* 132.4933 192.2414 181.4591 233.9687 275.9645 279.7662 299.2339 328.238 239.1 std (51.3976) (0.2735) (0.2431) (134.567) (144.5686) 279.7662 299.2339 328.238 239.1 std (51.	θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
median 5.6987e - 10 1.0301e - 09 8.8539e - 10 1.3676e - 09 7.7997e - 10 1.4987e - 09 1.0172e - 09 4.0373e - 10 6.8337e α std (1.9473e - 05) 1.5399e - 05 9.8980e - 06 6.3241e - 06 7.4196e - 06 7.5611e - 06 5.1463e - 06 2.3495e - 06 1.1956 median β median 0.6274 0.5663 0.7006 0.7210 0.6492 0.5382 0.6249 0.7420 0.5382 std (0.2834) (0.2866) (0.2549) (0.2507) (0.2841) (0.2570) (0.245) (0.2376) (0.3866) γ* 13.2433 192.4144 181.4591 253.9687 275.9645 279.7662 299.2539 328.2338 239.1868 std (51.3976) (92.7553) (81.041) (19.9650) (232.5682) (176.0622) (156.5154) (113.5621) (311.6036) std (1.3881e - 04) (2.203e - 04) 8.4651e - 05 5.0816e - 05 4.6760e - 05 0.0001 7.5865e - 05 1.9451e - 05 1.1803 std (1.3881e - 04) (2.203e - 04) 8.465	ω	4.2678e - 09	3.2988e - 07	3.3650e - 08	3.8487e - 07	1.2743e - 07	4.4942e - 08	2.5305e - 08	3.9319e - 08	3.5818e - 08
α std via the state of the state										(2.2433e - 07)
std (1)473 α = 05 (2.0907e - 05) (1.4306e - 06) (8.191e - 06) (9.4527e - 06) (7.5089e - 06) (5.8282e - 06) (3.0574e - 06) (1.5546e) β 0.6274 0.5663 0.7006 0.7210 0.6492 0.5382 0.6249 0.7420 0.538e std (0.2834) (0.2866) (0.2549) (0.2507) (0.2811) (0.2450) (0.2376) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.2507) (0.2811) (0.2570) (0.2451) (0.2475) (0.2376) (0.2570) (0.2475) (0.2476) (0.3766)	median	5.6987e - 10	1.0301e - 09	8.8539e - 10	1.3676e - 09	7.7997e - 10	1.4987e - 09	1.0172e - 09	4.0373e - 10	6.8337e - 10
std (1)473 α = 05 (2.0907e - 05) (1.4306e - 06) (8.191e - 06) (9.4527e - 06) (7.5089e - 06) (5.8282e - 06) (3.0574e - 06) (1.5546e) β 0.6274 0.5663 0.7006 0.7210 0.6492 0.5382 0.6249 0.7420 0.538e std (0.2834) (0.2866) (0.2549) (0.2507) (0.2811) (0.2450) (0.2376) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.3766) (0.2507) (0.2811) (0.2570) (0.2451) (0.2475) (0.2376) (0.2570) (0.2475) (0.2476) (0.3766)	O.	1 8159e = 05	1 5399e — 05	9 8980e – 06	6.3241e = 06	7 4196e – 06	7 5611e – 06	5 1463e – 06	2 3495e – 06	1.1995e - 05
median $1.0250e - 05$ $7.6580e - 06$ $4.5292e - 06$ $3.1281e - 06$ $3.2390e - 06$ $4.5726e - 06$ $2.9817e - 06$ $1.4483e - 06$ $2.9910e$ β 0.6274 0.5663 0.7006 0.7210 0.6492 0.5382 0.6249 0.7420 0.5382 std (0.2834) (0.2866) (0.2569) (0.2570) (0.2841) (0.2376) (0.2376) (0.3886) median 0.7368 0.6567 0.8002 0.8149 0.7673 0.6542 0.6645 0.6045 0.8117 0.733 γ* 132.4933 192.2414 181.4591 253.9687 275.9645 279.7662 299.2539 328.2238 238.238										(1.5546e - 05)
std median (0.2844) (0.2849) (0.2507) (0.2841) (0.2570) (0.2245) (0.2376) (0.38 median) 7* 132.4933 192.2414 181.4591 253.9687 275.9645 279.7662 299.2539 328.2238 239.1 st.0 st.0 st.0 st.0 st.0 st.0 st.0 st.0	median	'	'	'	,	3.2390e - 06	,	'	,	2.9910e - 06
std median (0.2844) (0.2869) (0.2579) (0.2841) (0.2570) (0.2245) (0.2376) (0.38 median) γ* std median 132.4933 192.2414 181.4591 253.9687 275.9645 279.7662 299.2539 328.2238 239.1 std. median 127.9434 175.8916 174.2587 184.1932 222.8042 (16.0622) (156.8154) (113.5621) (131.621) (132.621) (131.621) (131.621) (131.621) (131.621) <	В	0.6274	0.5663	0.7006	0.7210	0.6402	0.5389	0.6240	0.7420	0.5157
median 0.7368 0.6567 0.8002 0.8149 0.7673 0.6542 0.6945 0.8117 0.738 γ* 132.4933 192.2414 181.4591 253.9687 275.9645 279.7662 299.2539 328.2238 239.1888 std (51.3976) (92.7353) (81.0421) (194.9650) (232.5682) (176.0622) (156.8154) (113.5621) (131.6688) median 127.9434 175.8916 174.2587 184.1932 222.8042 257.4585 297.1472 325.0299 208.0088 h_0^Q $1.3031e - 04$ $2.2023e - 04$ $8.4651e - 05$ $5.0816e - 05$ $4.6760e - 05$ 0.0001 $7.5865e - 05$ $1.9451e - 05$ 1.1803 std $(1.3981e - 04)$ $(2.3304e - 04)$ $(5.2196e - 05)$ $(4.8220e - 05)$ $(4.670e - 05)$ $(5.6141e - 05)$ $(1.0277e - 04)$ $(1.9077e - 05)$ $(1.6638e - 05)$ persistency $0.870e$ $0.870e$ $0.990e$ 0.9936 $0.9149e$ $0.9375e$										(0.3895)
std median (51.3976) (92.7353) (81.0421) (194.9650) (232.5682) (176.0622) (156.8154) (113.5621) (131.5621) (231.6 median) h_0^Q 1.3031e - 04 (12.3934e) 2.2023e - 04 (2.3304e - 04) 8.4651e - 05 (2.196e - 05) 5.0816e - 05 (4.6760e - 05) 0.0001 (1.1327e - 04) 7.5865e - 05 (1.9451e - 05) 1.1803 (1.987e - 04) std (1.3981e - 04) (2.3304e - 04) (2.3304e - 04) (6.2196e - 05) $(4.8220e - 05)$ (5.6141e - 05) $(1.1327e - 04)$ (1.0277e - 04) $(1.9077e - 05)$ (1.6638 median) $9.1311e - 05$ (1.029e - 04) $5.8419e - 05$ (3.3426e - 05) $2.7470e - 05$ (5.5238e - 05) $4.0532e - 05$ (1.3988e - 05) $1.3988e - 05$ (3.293e) persistency std (0.1807) (0.0833) (0.1822) (0.1130) (0.1265) (0.1265) (0.0784) (0.0690) (0.0698) (0.2580) 0.9529 (0.9524) (0.954) (0.1265) (0.0784) (0.0690) (0.0698) (0.2580) 0.9529 (0.9574) (0.9469) (0.9449) (0.9650) (0.9764) (0.959) (0.9764) (0.959) MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.159 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 <			,	,			\ /			0.7356
std median (51.3976) (92.7353) (81.0421) (194.9650) (232.5682) (176.0622) (156.8154) (113.5621) (131.5621) (231.6 median) h_0^Q 1.3031e - 04 (12.3934e) 2.2023e - 04 (2.3304e - 04) 8.4651e - 05 (2.196e - 05) 5.0816e - 05 (4.6760e - 05) 0.0001 (1.1327e - 04) 7.5865e - 05 (1.9451e - 05) 1.1803 (1.987e - 04) std (1.3981e - 04) (2.3304e - 04) (2.3304e - 04) (6.2196e - 05) $(4.8220e - 05)$ (5.6141e - 05) $(1.1327e - 04)$ (1.0277e - 04) $(1.9077e - 05)$ (1.6638 median) $9.1311e - 05$ (1.029e - 04) $5.8419e - 05$ (3.3426e - 05) $2.7470e - 05$ (5.5238e - 05) $4.0532e - 05$ (1.3988e - 05) $1.3988e - 05$ (3.293e) persistency std (0.1807) (0.0833) (0.1822) (0.1130) (0.1265) (0.1265) (0.0784) (0.0690) (0.0698) (0.2580) 0.9529 (0.9524) (0.954) (0.1265) (0.0784) (0.0690) (0.0698) (0.2580) 0.9529 (0.9574) (0.9469) (0.9449) (0.9650) (0.9764) (0.959) (0.9764) (0.959) MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.159 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 <	*	122 4022	102 2414	101 4501	252 0627	275 0645	270 7662	200 2520	200 2020	220 1004
median 127.9434 175.8916 174.2587 184.1932 222.8042 257.4585 297.1472 325.0299 208.0286 h_0^Q $1.3031e - 04$ $2.2023e - 04$ $8.4651e - 05$ $5.0816e - 05$ $4.6760e - 05$ 0.0001 $7.5865e - 05$ $1.9451e - 05$ 1.1803 std $(1.3981e - 04)$ $(2.3304e - 04)$ $(6.2196e - 05)$ $(4.8220e - 05)$ $(5.6141e - 05)$ $(1.1327e - 04)$ $(1.0277e - 04)$ $(1.9077e - 05)$ $(1.638e - 05)$ median $9.1311e - 05$ $1.1029e - 04$ $5.8419e - 05$ $3.3426e - 05$ $2.7470e - 05$ $5.5238e - 05$ $4.0532e - 05$ $1.3988e - 05$ $3.3291e$ persistency std median 0.8700 0.9176 0.8950 0.9092 0.8936 0.9149 0.9375 0.9539 $0.758e - 05$ MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.066 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 <										(131.0210)
std median (1.3981e - 04) (2.3304e - 04) (6.2196e - 05) (4.8220e - 05) (5.6141e - 05) (1.1327e - 04) (1.0277e - 04) (1.9077e - 05) (1.638k median) persistency std 0.8700 0.9176 0.8950 0.9092 0.8936 0.9149 0.9375 0.9539 0.75 std median 0.9423 0.9529 0.9625 0.9574 0.9469 0.9449 0.9650 0.9764 0.93 median MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.19 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.33 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 AIC 116.5904 139.6401 138.3470 179.0302		\ /	\ /	,			,	\	(208.0581
std median (1.3981e - 04) (2.3304e - 04) (6.2196e - 05) (4.8220e - 05) (5.6141e - 05) (1.1327e - 04) (1.9077e - 05) (1.638k median (1.0277e - 04) (1.9077e - 05) (1.638k median (1.1327e - 04) (1.9077e - 04) (1.9077e - 05) (1.638k median (1.1327e - 04) (1.9077e - 04) (1.9077e - 05) (1.638k median (1.1327e - 04) (1.9077e - 04) (1.9077e - 05) (1.638k median (1.1327e - 04) (1.9077e - 04) (1.9077e - 05) (1.638k median (1.9077e - 05) (1.638k median (1.9077e - 04) (1.9077e - 05) (1.638k median (1.9077e - 05) (1.638k median (1.9077e - 05) (1.638k median (1.9077e - 05) (1.908k median (1.9077e - 05) (1.9083p median (1.9080) (1.9083p median) (1.9080) (1.9083p median	0									
median 9.1311e - 05 1.1029e - 04 5.8419e - 05 3.3426e - 05 2.7470e - 05 5.5238e - 05 4.0532e - 05 1.3988e - 05 3.3291e persistency std 0.8700 0.9176 0.8950 0.9092 0.8936 0.9149 0.9375 0.9539 0.75 std (0.1807) (0.0833) (0.1822) (0.1130) (0.1265) (0.0784) (0.0690) (0.0698) (0.25 median 0.9423 0.9529 0.9625 0.9574 0.9469 0.9449 0.9650 0.9764 0.93 MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.0 median MSE 3.6431 5.3185 4.3783 2.6149 2.7338 5.3808 7.9102 4.1066 15.0 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.19 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.	h_0^Q									1.1803e - 04
persistency std 0.8700 0.9176 0.8950 0.9092 0.8936 0.9149 0.9375 0.9539 0.75 of 0.9539 0.025 of 0.9544 0.06900 (0.0690) (0.0690) (0.0690) (0.0690) (0.25 of 0.9539) 0.9539 0.75 of 0.9539 0.9539 0.75 of 0.9539 0.075 of 0.9539 0.175 of 0.9539 0.187 of 0.9539										(1.6638e - 04) 3.3291e - 05
std (0.1807) (0.0833) (0.1822) (0.1130) (0.1265) (0.0784) (0.0690) (0.0698) (0.25 median MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.00 MSE 3.6431 5.3185 4.3783 2.6149 2.7338 5.3808 7.9102 4.1066 15.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.19 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.33 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058	median	9.1311e – 03	1.1029e – 04	5.8419e – 05	3.3420e – 03	2.1410e – 05	5.5258e - 05	4.0552e - 05	1.3988 – 03	5.5291e - 05
median 0.9423 0.9529 0.9625 0.9574 0.9469 0.9449 0.9650 0.9764 0.9374 MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.00 median MSE 3.6431 5.3185 4.3783 2.6149 2.7338 5.3808 7.9102 4.1066 15.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.19 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.33 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489.0 AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 34	persistency	0.8700	0.9176	0.8950	0.9092	0.8936	0.9149	0.9375	0.9539	0.7992
MSE 12.7466 27.2788 9.6810 7.4448 13.5402 16.4519 17.5702 7.9150 39.00 median MSE 3.6431 5.3185 4.3783 2.6149 2.7338 5.3808 7.9102 4.1066 15.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.19 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.33 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8		` /	,	,	\ /	,	,	· /	\ /	(0.2553)
median MSE 3.6431 5.3185 4.3783 2.6149 2.7338 5.3808 7.9102 4.1066 15.00 IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.19 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.33 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8	median	0.9423	0.9529	0.9625	0.9574	0.9469	0.9449	0.9650	0.9764	0.9392
IVRMSE 0.1855 0.2364 0.1539 0.1415 0.1578 0.1877 0.2016 0.1375 0.1975 MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.33 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8	MSE	12.7466	27.2788	9.6810	7.4448	13.5402	16.4519	17.5702	7.9150	39.0847
MAPE 0.2236 0.2808 0.2448 0.2426 0.3006 0.3798 0.3724 0.2900 0.332 OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8	median MSE	3.6431	5.3185	4.3783	2.6149	2.7338	5.3808	7.9102	4.1066	15.0308
OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8	IVRMSE	0.1855	0.2364	0.1539	0.1415	0.1578	0.1877	0.2016	0.1375	0.1974
OptLL Norm -1.8990 -2.1658 -1.8489 -1.7894 -1.9020 -1.9932 -2.1963 -1.8507 -2.5 OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8										
OptLL -104.5406 -129.6401 -125.8304 -169.0302 -193.4868 -245.2058 -337.7765 -312.4968 -489. AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8	MAPE	0.2236	0.2808	0.2448	0.2426	0.3006	0.3798	0.3724	0.2900	0.3300
AIC 116.5904 139.6401 138.3470 179.0302 203.4868 255.2058 347.7765 322.4968 519.8	OptLL Norm	-1.8990	-2.1658	-1.8489	-1.7894	-1.9020	-1.9932	-2.1963	-1.8507	-2.5929
	\mathbf{OptLL}	-104.5406	-129.6401	-125.8304	-169.0302	-193.4868	-245.2058	-337.7765	-312.4968	-489.4748
AICc 117.8227 140.8171 139.3148 179.7501 204.1702 255.7560 348.2103 322.8906 520.1	AIC	116.5904	139.6401	138.3470	179.0302	203.4868	255.2058	347.7765	322.4968	519.8696
	AICc	117.8227	140.8171	139.3148	179.7501	204.1702	255.7560	348.2103	322.8906	520.1995
BIC 233.3149 279.6412 277.8755 360.6249 409.8403 514.2730 700.5059 650.4419 1046.	DIC	099 91 40	070 6416	077 0755		400.0400	F14 0790	700 5050	CFO 441C	1046.0068