

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS USING MSE, $h_0^Q = h_t^P$									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$1.4513e-07$	$1.4176e-05$	$4.7992e-07$	$5.2798e-07$	$4.0969e-07$	$1.0490e-07$	$2.4321e-06$	$1.7537e-06$	$1.5142e-06$
ci	$(\pm 1.5942e-07)$	$(\pm 1.1836e-05)$	$(\pm 4.8361e-07)$	$(\pm 3.2041e-07)$	$(\pm 5.3905e-07)$	$(\pm 1.2422e-07)$	$(\pm 3.1579e-06)$	$(\pm 2.0493e-06)$	$(\pm 2.8277e-06)$
median	$1.0775e-09$	$5.1740e-09$	$9.6472e-10$	$5.4959e-10$	$1.7945e-10$	$2.3733e-10$	$6.8372e-10$	$1.4123e-10$	$2.9534e-10$
α	$1.7035e-05$	$1.2346e-05$	$1.0103e-05$	$8.7693e-06$	$8.7046e-06$	$1.0089e-05$	$8.2898e-06$	$4.8282e-06$	$8.5475e-06$
ci	$(\pm 3.4593e-06)$	$(\pm 3.3699e-06)$	$(\pm 2.7308e-06)$	$(\pm 2.3863e-06)$	$(\pm 1.5945e-06)$	$(\pm 1.3893e-06)$	$(\pm 1.6482e-06)$	$(\pm 9.8057e-07)$	$(\pm 1.9054e-06)$
median	$1.3647e-05$	$9.6655e-06$	$5.5978e-06$	$4.8816e-06$	$7.3675e-06$	$9.5364e-06$	$6.9899e-06$	$4.3066e-06$	$7.5553e-06$
β	0.4688	0.2756	0.4263	0.3469	0.2271	0.1023	0.2500	0.1683	0.2652
ci	(± 0.0771)	(± 0.0839)	(± 0.0884)	(± 0.1016)	(± 0.0888)	(± 0.0429)	(± 0.0810)	(± 0.0790)	(± 0.0897)
median	0.5242	0.0830	0.4428	0.2967	0.0000	0.0000	0.0041	0.0001	0.0604
γ^*	207.2276	363.1600	334.4814	375.3636	339.1462	315.5564	328.8686	445.8713	293.1308
ci	(± 47.6351)	(± 94.9394)	(± 81.4605)	(± 79.9982)	(± 45.3168)	(± 36.0930)	(± 42.5642)	(± 74.3487)	(± 97.5952)
median	156.2936	223.1544	236.8887	285.1250	268.2518	283.8629	286.5057	389.7132	265.0480
$h_0^Q = h_t^P$	$1.2843e-04$	$1.5885e-04$	$8.8858e-05$	$6.0313e-05$	$6.5265e-05$	$1.1085e-04$	$9.9075e-05$	$4.0828e-05$	$1.1258e-04$
ci	$(\pm 2.4166e-05)$	$(\pm 2.8191e-05)$	$(\pm 1.1827e-05)$	$(\pm 8.7213e-06)$	$(\pm 1.0436e-05)$	$(\pm 1.8145e-05)$	$(\pm 2.0030e-05)$	$(\pm 6.5382e-06)$	$(\pm 2.4678e-05)$
median	$1.1288e-04$	$1.3446e-04$	$8.4289e-05$	$4.8973e-05$	$5.5260e-05$	$9.2823e-05$	$7.8758e-05$	$3.3053e-05$	$9.1614e-05$
MSE	0.6118	2.9140	1.0134	1.2670	2.6656	2.5912	5.3826	10.0873	6.6190
IVRMSE	0.0960	0.1261	0.1339	0.1204	0.1268	0.1256	0.1382	0.1753	0.1393
MAPE	0.1216	0.1311	0.1823	0.1730	0.2130	0.2172	0.2706	0.3992	0.2366
OptLL	194.7567	192.9417	226.8644	309.0478	320.7876	395.9864	470.7001	501.6474	615.4205

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CALIBRATED PARAMETERS ON WEDNESDAYS, h_0^Q IS CALIBRATED WITH RESPECT TO MSE									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$1.0488e-07$	$5.8246e-07$	$2.5115e-07$	$1.6648e-07$	$2.3430e-07$	$7.7768e-08$	$1.1626e-07$	$8.2065e-08$	$7.6453e-08$
ci	$(\pm 1.1918e-07)$	$(\pm 2.7459e-07)$	$(\pm 1.6081e-07)$	$(\pm 1.2717e-07)$	$(\pm 1.2450e-07)$	$(\pm 7.2313e-08)$	$(\pm 7.6717e-08)$	$(\pm 9.0031e-08)$	$(\pm 9.2380e-08)$
median	$2.2987e-09$	$3.5700e-09$	$2.2122e-09$	$1.4531e-09$	$1.0411e-09$	$7.7909e-10$	$1.1251e-09$	$4.5039e-10$	$1.0650e-09$
α	$8.4165e-06$	$4.4508e-06$	$2.8014e-06$	$2.5121e-06$	$2.5227e-06$	$2.9788e-06$	$2.2257e-06$	$1.3120e-06$	$1.4577e-06$
ci	$(\pm 1.8472e-06)$	$(\pm 6.8046e-07)$	$(\pm 4.0029e-07)$	$(\pm 4.0132e-07)$	$(\pm 6.1411e-07)$	$(\pm 3.8023e-07)$	$(\pm 2.5925e-07)$	$(\pm 2.1788e-07)$	$(\pm 2.0309e-07)$
median	$6.5997e-06$	$3.6480e-06$	$2.6366e-06$	$1.9850e-06$	$1.9079e-06$	$2.6174e-06$	$2.0616e-06$	$1.0858e-06$	$1.2525e-06$
β	0.6871	0.5490	0.7000	0.7605	0.6585	0.5583	0.5809	0.6908	0.6496
ci	(± 0.0385)	(± 0.0619)	(± 0.0383)	(± 0.0353)	(± 0.0512)	(± 0.0338)	(± 0.0380)	(± 0.0413)	(± 0.0369)
median	0.7084	0.5939	0.7252	0.7904	0.7367	0.5896	0.5806	0.7114	0.6620
γ^*	197.5895	347.0532	349.9407	311.1355	419.7989	397.9111	439.0339	454.7184	502.6705
ci	(± 21.8025)	(± 58.0979)	(± 50.7796)	(± 43.7591)	(± 63.6310)	(± 35.5315)	(± 31.7446)	(± 57.8372)	(± 36.8364)
median	176.5536	255.3032	302.3136	257.6042	339.5965	384.7057	405.3039	469.6117	475.7176
h_0^Q	$1.2420e-04$	$1.7303e-04$	$7.7115e-05$	$4.6121e-05$	$4.3171e-05$	0.0001	$6.1981e-05$	$1.7690e-05$	$6.7046e-05$
ci	$(\pm 2.1495e-05)$	$(\pm 3.8214e-05)$	$(\pm 8.4403e-06)$	$(\pm 7.2599e-06)$	$(\pm 1.0616e-05)$	$(\pm 1.3409e-05)$	$(\pm 1.3419e-05)$	$(\pm 3.0904e-06)$	$(\pm 1.6605e-05)$
median	$1.0022e-04$	$1.1400e-04$	$6.7420e-05$	$3.8509e-05$	$3.0170e-05$	$5.8680e-05$	$4.0850e-05$	$1.5496e-05$	$4.5133e-05$
MSE	0.3344	0.4992	0.3164	0.1865	0.2756	0.4952	0.5942	0.8425	1.4562
IVRMSE	0.0821	0.0916	0.1231	0.1047	0.1211	0.1351	0.1270	0.1390	0.1318
MAPE	0.1024	0.1053	0.1555	0.1366	0.1616	0.1886	0.1722	0.2196	0.1849
OptLL	207.0992	216.2553	244.4436	345.9152	369.4851	433.9732	544.1547	617.0931	679.5187