

Results are obtained with  $h_0^P$  estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = ht^P$ , FROZEN									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$2.9373e-07$	$8.3428e-06$	$2.0557e-09$	$1.4603e-06$	$1.9936e-06$	$4.6245e-07$	$6.9592e-07$	$3.5608e-07$	$2.8354e-07$
std	$(1.5899e-06)$	$(2.7177e-05)$	$(4.0487e-09)$	$(4.9823e-06)$	$(6.7868e-06)$	$(2.5338e-06)$	$(3.0411e-06)$	$(2.0030e-06)$	$(1.8911e-06)$
median	$4.4080e-10$	$2.1679e-09$	$1.1257e-09$	$1.5347e-09$	$1.3082e-09$	$1.4199e-09$	$7.3148e-10$	$2.7972e-10$	$4.7897e-10$
$\alpha$	$2.6506e-05$	$2.2808e-05$	$2.0436e-05$	$1.5988e-05$	$1.4102e-05$	$1.4081e-05$	$1.3866e-05$	$9.2340e-06$	$1.5879e-05$
std	$(2.1430e-05)$	$(2.2449e-05)$	$(1.7810e-05)$	$(1.2247e-05)$	$(9.0346e-06)$	$(7.4277e-06)$	$(8.7406e-06)$	$(4.9557e-06)$	$(1.1426e-05)$
median	$2.1958e-05$	$2.0325e-05$	$1.4954e-05$	$1.5884e-05$	$1.3968e-05$	$1.2998e-05$	$1.2912e-05$	$9.1517e-06$	$1.5918e-05$
$\beta$	0.4708	0.3164	0.4553	0.3331	0.1703	0.1872	0.2374	0.1474	0.2608
std	(0.3272)	(0.3221)	(0.3657)	(0.3768)	(0.2815)	(0.2341)	(0.3108)	(0.2931)	(0.3301)
median	0.5549	0.3131	0.6192	0.0023	0.0002	0.0016	0.0007	0.0001	0.0003
$\gamma^*$	155.5027	256.7574	176.9894	247.3834	223.3372	222.3732	257.7868	275.5854	185.9183
std	(149.9840)	(289.5641)	(121.4388)	(267.6261)	(203.9985)	(49.9413)	(247.1550)	(187.7364)	(113.9111)
median	115.7838	148.3374	137.7486	166.2098	189.4759	223.8679	205.5256	237.1314	156.7186
$h_0^Q$	$1.2843e-04$	$1.5885e-04$	$8.8858e-05$	$6.0313e-05$	$6.4049e-05$	0.0001	$9.9075e-05$	$4.0828e-05$	$9.9822e-05$
std	$(8.7675e-05)$	$(1.0228e-04)$	$(4.2482e-05)$	$(3.1009e-05)$	$(3.8930e-05)$	$(6.5523e-05)$	$(7.2668e-05)$	$(2.3485e-05)$	$(7.9477e-05)$
median	$1.1288e-04$	$1.3446e-04$	$8.4289e-05$	$4.8973e-05$	$5.4695e-05$	$9.2588e-05$	$7.8758e-05$	$3.3053e-05$	$7.8773e-05$
persistence	0.8296	0.8243	0.7887	0.7028	0.6564	0.7918	0.7570	0.6523	0.6529
std	(0.1480)	(0.1406)	(0.2140)	(0.2369)	(0.2298)	(0.1008)	(0.1568)	(0.2196)	(0.2533)
median	0.8790	0.8230	0.8761	0.7046	0.6817	0.7882	0.7223	0.6810	0.6687
MSE	7.3604	12.7087	4.6464	6.3516	12.4593	9.7826	15.5738	25.9984	55.6903
median MSE	2.0888	4.3514	3.3314	4.6357	8.4203	7.6980	10.1145	21.4390	18.4696
IVRMSE	0.1395	0.1689	0.1161	0.1153	0.1294	0.1370	0.1340	0.1369	0.1901
MAPE	0.1476	0.1697	0.1606	0.1764	0.2261	0.2516	0.2305	0.2561	0.2729
OptLL Norm	-1.5871	-1.9633	-1.6254	-1.7351	-1.8472	-1.8343	-1.9942	-2.0311	-2.5186
OptLL	-91.1621	-115.6498	-120.2622	-170.3881	-196.5405	-228.3518	-295.7497	-334.6924	-459.8402
AIC	99.1621	123.6498	128.2622	178.3881	208.3942	236.3518	303.7497	342.6924	487.0002
AICc	99.9773	124.4303	128.8589	178.8403	208.8016	236.7151	304.0418	342.9606	487.2273
BIC	198.4009	247.5119	257.6838	358.9930	419.4191	475.8234	611.4087	689.6539	978.8914