Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS AND h_0^Q ON WEDNESDAYS, PRICING WITHOUT 1 WEEK UPDATE									
$\boldsymbol{\theta}$	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**
ω	$8.5020e-08$	$9.2713e-06$	$1.9235e-07$	$2.2129e-06$	$1.9389e-06$	$4.0824e-07$	$5.9288e-07$	$3.6000e-07$	$3.2880e-07$
std	$(4.4877e-07)$	$(2.7968e-05)$	$(1.0856e-06)$	$(6.4184e-06)$	$(6.6239e-06)$	$(2.4718e-06)$	$(2.9199e-06)$	$(2.0135e-06)$	$(2.2163e-06)$
median	$4.8556e-10$	$1.1201e-09$	$7.5545e-10$	$1.6349e-09$	$1.4218e-09$	$1.6365e-09$	$8.1118e-10$	$3.7104e-10$	$4.8666e-10$
α	$2.5053e-05$	$1.9522e-05$	$1.8637e-05$	$1.4835e-05$	$1.3156e-05$	$1.3626e-05$	$1.2948e-05$	$9.5315e-06$	$1.5041e-05$
std	$(2.2286e-05)$	$(2.0146e-05)$	$(1.6428e-05)$	$(1.3640e-05)$	$(8.8644e-06)$	$(5.7672e-06)$	$(7.7213e-06)$	$(6.6712e-06)$	$(9.9357e-06)$
median	$1.6946e-05$	$1.8410e-05$	$1.2068e-05$	$1.2723e-05$	$1.2664e-05$	$1.3133e-05$	$1.2735e-05$	$8.8465e-06$	$1.3335e-05$
β	0.4924	0.3370	0.4831	0.3652	0.1727	0.1821	0.2488	0.1813	0.1955
std	(0.3262)	(0.3216)	(0.3384)	(0.3855)	(0.2860)	(0.2366)	(0.3182)	(0.3299)	(0.2987)
median	0.5759	0.3823	0.5676	0.2225	0.0003	0.0009	0.0018	0.0001	0.0006
γ^*	150.2212	212.5345	174.4230	267.7320	245.7080	221.1292	212.0574	286.7510	206.2846
std	(138.1818)	(170.2568)	(142.7560)	(296.2963)	(244.9830)	(42.4061)	(75.3099)	(194.9633)	(139.1283)
median	110.8449	155.9251	142.1508	170.7408	186.1571	228.3279	209.3890	246.0479	174.8980
h_0^Q	$1.2596e-04$	$1.5487e-04$	$8.6703e-05$	$6.3751e-05$	$6.3696e-05$	0.0001	$9.7375e-05$	$4.6253e-05$	$9.8368e-05$
std	$(8.6559e-05)$	$(1.0943e-04)$	$(4.4442e-05)$	$(3.0500e-05)$	$(3.9475e-05)$	$(5.0241e-05)$	$(6.4517e-05)$	$(2.7009e-05)$	$(8.6727e-05)$
median	$1.0190e-04$	$1.2866e-04$	$8.1558e-05$	$5.7211e-05$	$5.5265e-05$	$8.5332e-05$	$8.2728e-05$	$4.2150e-05$	$5.8200e-05$
persistency	0.8233	0.8239	0.7953	0.7144	0.6491	0.7958	0.7633	0.6661	0.6633
std	(0.1875)	(0.1698)	(0.2223)	(0.2486)	(0.2525)	(0.0943)	(0.1769)	(0.2201)	(0.2287)
median	0.8873	0.8444	0.8856	0.7596	0.7015	0.7977	0.7490	0.6675	0.7124
MSE	4.5640	30.7759	14.4925	15.2770	29.5758	47.7708	46.0201	31.7779	110.8322
median MSE	1.7615	12.8097	8.7970	10.7702	14.4700	22.6500	27.6030	24.1222	39.2919
IVRMSE	0.1119	0.2548	0.1714	0.1793	0.2005	0.2697	0.2430	0.1781	0.2777
MAPE	0.1173	0.2852	0.2529	0.3290	0.3957	0.5808	0.5093	0.4670	0.4793
OptLL	−1.4385	−2.4112	−2.0407	−2.2165	−2.2908	−2.4674	−2.6033	−2.4276	−2.9908
OptLL	−81.5653	−140.2767	−145.6641	−216.9308	−241.8764	−305.9481	−378.4857	−399.8315	−549.3136