

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = h_t^P$									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$1.6933e-07$ ($5.2214e-07$)	$1.2197e-05$ ($4.2154e-05$)	$3.9062e-07$ ($1.6612e-06$)	$9.6197e-08$ ($5.0833e-07$)	$1.2883e-06$ ($6.8510e-06$)	$4.1237e-08$ ($1.9931e-07$)	$1.4162e-06$ ($9.0575e-06$)	$8.5586e-07$ ($5.8910e-06$)	$5.2349e-07$ ($3.6461e-06$)
α	$1.5344e-05$ ($1.2299e-05$)	$1.6926e-05$ ($2.9531e-05$)	$1.0201e-05$ ($9.7440e-06$)	$8.2157e-06$ ($8.1769e-06$)	$8.5287e-06$ ($5.7863e-06$)	$9.9197e-06$ ($5.1231e-06$)	$8.9311e-06$ ($6.7390e-06$)	$5.1339e-06$ ($4.0234e-06$)	$8.7179e-06$ ($6.7041e-06$)
β	0.5093 (0.2683)	0.2963 (0.3064)	0.4583 (0.3139)	0.4730 (0.3943)	0.2288 (0.3226)	0.1342 (0.2109)	0.2639 (0.3030)	0.2245 (0.3313)	0.2245 (0.3313)
γ^*	208.1077 (158.8750)	324.9735 (286.2481)	283.3442 (149.7349)	276.5847 (165.0374)	287.3818 (279.5211)	295.3576 (126.8535)	288.4852 (154.7652)	429.2057 (276.9374)	323.4577 (198.4577)
$h_0^Q = h_t^P$	$1.2843e-04$ ($8.7675e-05$)	$1.5885e-04$ ($1.0228e-04$)	$8.8858e-05$ ($4.2482e-05$)	$6.0313e-05$ ($3.1009e-05$)	$6.5265e-05$ ($3.7863e-05$)	$1.1085e-04$ ($6.5832e-05$)	$9.9075e-05$ ($7.2668e-05$)	$4.0828e-05$ ($2.3485e-05$)	$1.1259e-04$ ($8.8641e-05$)
MSE	3.8767	2.9339	1.0115	1.5067	2.8968	2.9700	5.3108	10.0934	6.0404
$IVRMSE$	0.1072	0.1256	0.1332	0.1144	0.1278	0.1247	0.1373	0.1546	0.1471