Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS USING OPTIONS LIKELIHOOD, h_0^Q IS REALIZED VOLATILITY									
$\boldsymbol{\theta}$	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**
ω	$1.4528e-07$	$9.8980e-06$	$5.2625e-07$	$2.8252e-06$	$1.1292e-06$	$2.4286e-07$	$1.7310e-06$	$1.4850e-07$	$7.2515e-06$
std	$(6.2045e-07)$	$(2.5183e-05)$	$(1.9196e-06)$	$(6.0336e-06)$	$(3.5273e-06)$	$(1.0737e-06)$	$(4.7531e-06)$	$(8.0859e-07)$	$(2.4732e-05)$
median	$7.5863e-10$	$1.2349e-09$	$5.0653e-10$	$2.2534e-09$	$4.6514e-10$	$7.9591e-10$	$5.8679e-10$	$1.4053e-10$	$3.0769e-10$
α	$3.1743e-05$	$3.2524e-05$	$2.7438e-05$	$1.2736e-05$	$1.3910e-05$	$1.4561e-05$	$1.1303e-05$	$4.9214e-06$	$1.5044e-05$
std	$(2.5206e-05)$	$(3.0634e-05)$	$(2.3656e-05)$	$(1.2191e-05)$	$(1.3880e-05)$	$(1.2066e-05)$	$(1.0166e-05)$	$(5.3899e-06)$	$(1.5741e-05)$
median	$2.2934e-05$	$2.3561e-05$	$1.4022e-05$	$8.5950e-06$	$1.0106e-05$	$1.1839e-05$	$8.4138e-06$	$2.8503e-06$	$9.4362e-06$
β	0.4538	0.3256	0.4190	0.4514	0.4228	0.3163	0.3996	0.5789	0.4254
std	(0.3312)	(0.3426)	(0.3802)	(0.3670)	(0.3562)	(0.3102)	(0.3104)	(0.3413)	(0.3830)
median	0.5723	0.2089	0.5408	0.6447	0.4991	0.3738	0.4840	0.6928	0.4815
γ^*	133.0307	180.5416	138.7767	246.4809	259.8335	249.5315	294.9430	283.5297	222.3244
std	(127.3434)	(202.0494)	(67.4817)	(251.1311)	(281.8339)	(182.9268)	(266.2895)	(138.6255)	(216.4721)
median	107.6070	137.0424	128.6002	146.3266	185.2779	204.1519	214.4715	269.2982	163.8168
$h_0^Q = h_t^P$	$1.0398e-04$	$1.7666e-04$	$5.8424e-05$	$3.9225e-05$	$3.3744e-05$	$7.7080e-05$	$4.4910e-05$	$1.1465e-05$	$6.8219e-05$
std	$(1.0093e-04)$	$(2.8306e-04)$	$(4.8329e-05)$	$(3.6101e-05)$	$(3.3599e-05)$	$(1.2262e-04)$	$(5.4842e-05)$	$(8.5625e-06)$	$(1.0435e-04)$
median	$6.9802e-05$	$7.1894e-05$	$4.8283e-05$	$2.3430e-05$	$2.3786e-05$	$3.8276e-05$	$2.7242e-05$	$8.5123e-06$	$3.4263e-05$
persistency	0.8037	0.7870	0.7480	0.7622	0.7715	0.8198	0.8309	0.8859	0.7023
std	(0.1565)	(0.1634)	(0.2208)	(0.2041)	(0.2002)	(0.1315)	(0.1483)	(0.1246)	(0.2869)
median	0.8567	0.8255	0.8110	0.8377	0.8214	0.8588	0.8693	0.9416	0.8416
MSE	1.4226	3.7675	2.4343	3.0146	4.3061	2.8131	3.9388	3.8920	15.0705
IVRMSE	0.0642	0.0921	0.0892	0.0892	0.0903	0.0929	0.1045	0.1014	0.0965
MAPE	0.0752	0.0924	0.1303	0.1316	0.1500	0.1595	0.1618	0.1885	0.1515
OptLL	215.0209	212.1024	247.6674	340.2207	361.5858	440.6020	537.4454	626.4969	677.7759