

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS AND h_0^Q ON WEDNESDAYS, 1 WEEK UPDATE UNDER Q									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	4.2678e-09	3.2988e-07	3.3650e-08	3.8487e-07	1.2739e-07	4.4942e-08	2.5305e-08	3.9319e-08	3.5718e-08
std	(1.6793e-08)	(1.5604e-06)	(1.6574e-07)	(1.3052e-06)	(4.5656e-07)	(2.0855e-07)	(1.4769e-07)	(1.7009e-07)	(2.2435e-07)
median	5.6987e-10	1.0301e-09	8.8539e-10	1.3676e-09	7.4251e-10	1.4987e-09	1.0172e-09	4.0373e-10	5.6810e-10
α	1.8159e-05	1.5399e-05	9.8980e-06	6.3241e-06	7.2627e-06	7.5611e-06	5.1463e-06	2.3495e-06	1.0951e-05
std	(1.9473e-05)	(2.0907e-05)	(1.4306e-05)	(8.1191e-06)	(9.5274e-06)	(7.5089e-06)	(5.8282e-06)	(3.0574e-06)	(1.4936e-05)
median	1.0250e-05	7.6580e-06	4.5292e-06	3.1281e-06	2.9569e-06	4.5726e-06	2.9817e-06	1.4483e-06	2.3151e-06
β	0.6274	0.5663	0.7006	0.7210	0.6181	0.5382	0.6249	0.7420	0.4653
std	(0.2834)	(0.2866)	(0.2549)	(0.2507)	(0.3079)	(0.2570)	(0.2245)	(0.2376)	(0.3986)
median	0.7368	0.6567	0.8002	0.8149	0.7524	0.6542	0.6945	0.8117	0.5674
γ^*	132.4933	192.2414	181.4591	253.9687	268.8038	279.7662	299.2539	328.2238	217.0968
std	(51.3976)	(92.7353)	(81.0421)	(194.9650)	(238.0990)	(176.0622)	(156.8154)	(113.5621)	(140.3093)
median	127.9434	175.8916	174.2587	184.1932	222.8042	257.4585	297.1472	325.0299	197.6437
h_0^Q	1.6463e-03	3.2860e-04	7.3152e-05	4.4701e-04	3.5377e-04	0.0001	1.5669e-04	2.2842e-05	1.7238e-04
std	(1.0077e-02)	(6.6105e-04)	(4.5392e-05)	(2.4077e-03)	(1.6367e-03)	(7.3115e-05)	(5.7410e-04)	(1.9908e-05)	(7.2729e-04)
median	1.0380e-04	1.2292e-04	5.9497e-05	3.9819e-05	3.3190e-05	5.5742e-05	5.0704e-05	1.9351e-05	2.2882e-05
persistence	0.8700	0.9176	0.8950	0.9092	0.8577	0.9149	0.9375	0.9539	0.7282
std	(0.1807)	(0.0833)	(0.1822)	(0.1130)	(0.2142)	(0.0784)	(0.0690)	(0.0698)	(0.3308)
median	0.9423	0.9529	0.9625	0.9574	0.9408	0.9449	0.9650	0.9764	0.8877
MSE	1076.7358	33.5041	5.4834	595.7901	787.4027	27.2153	216.6940	13.6434	79.4765
median MSE	4.1539	4.7055	3.2478	2.4507	4.9986	10.3611	11.8782	5.9866	17.1828
IVRMSE	0.5347	0.2470	0.1258	0.3335	0.4003	0.2410	0.3107	0.1616	0.2269
MAPE	2.6052	0.5106	0.1884	3.1199	2.3339	0.5814	1.0457	0.4339	0.5701
OptLL	146.7854	164.1014	218.3001	277.7894	260.3435	319.6232	386.7901	517.5671	455.1269