

Results are obtained with  $h_0^P$  estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = \frac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$ , WITH $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ FROM MLE UNDER P									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$5.5653e-06$ ( $1.8137e-05$ )	$3.1846e-05$ ( $6.7466e-05$ )	$4.1728e-09$ ( $2.4287e-08$ )	$6.6836e-10$ ( $4.1701e-09$ )	$1.2521e-10$ ( $3.4804e-10$ )	$5.0176e-08$ ( $2.3727e-07$ )	$2.2306e-06$ ( $1.1338e-05$ )	$2.9310e-11$ ( $4.3379e-11$ )	$5.2541e-11$ ( $2.6010e-10$ )
$\alpha$	$2.7628e-05$ ( $1.4333e-05$ )	$2.8256e-05$ ( $2.1615e-05$ )	$2.1205e-05$ ( $6.7009e-06$ )	$2.4167e-05$ ( $6.1638e-06$ )	$2.2086e-05$ ( $5.2764e-06$ )	$1.5516e-05$ ( $6.3090e-06$ )	$1.7227e-05$ ( $8.5668e-06$ )	$2.1659e-05$ ( $4.0113e-06$ )	$1.3891e-05$ ( $8.3181e-06$ )
$\beta$	0.1441 (0.2597)	0.0708 (0.1733)	0.0886 (0.1780)	0.0266 (0.0987)	0.0209 (0.0886)	0.0639 (0.1432)	0.0851 (0.1893)	0.0000 (0.0000)	0.1441 (0.2597)
$\gamma^*$	189.1694 (123.8594)	191.9448 (157.0711)	189.3692 (36.8535)	159.3598 (33.9014)	162.6329 (52.4628)	269.3219 (235.2829)	233.1026 (281.6028)	111.4031 (37.9426)	334.1694 (396.1694)
$h_0^Q$	$1.5139e-04$ ( $2.0497e-06$ )	$1.5528e-04$ ( $4.7438e-06$ )	$1.5668e-04$ ( $4.6952e-06$ )	$1.4638e-04$ ( $1.1105e-06$ )	$1.4938e-04$ ( $1.8748e-06$ )	0.0002 ( $1.0674e-06$ )	$1.5480e-04$ ( $1.5528e-06$ )	$1.4806e-04$ ( $3.7445e-06$ )	$1.2721e-04$ ( $1.4361e-06$ )
$MSE$	2.5101	6.9234	3.8345	5.4914	10.8165	8.2407	13.1889	32.4968	20.1441
$IVRMSE$	0.1325	0.1588	0.1500	0.1307	0.1585	0.1403	0.1535	0.2131	0.1441