

Results are obtained with  $h_0^P$  estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q$ IS UNC UNDER P, UPDATED UNDER Q 1 YEAR, FROZEN									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$8.5029e-08$	$9.2714e-06$	$1.9246e-07$	$2.2129e-06$	$1.9389e-06$	$4.0827e-07$	$5.9987e-07$	$3.5299e-07$	$5.5733e-07$
std	$(4.4877e-07)$	$(2.7968e-05)$	$(1.0856e-06)$	$(6.4184e-06)$	$(6.6239e-06)$	$(2.4718e-06)$	$(2.9189e-06)$	$(2.0142e-06)$	$(2.7148e-06)$
median	$4.8556e-10$	$1.1932e-09$	$9.6775e-10$	$1.6296e-09$	$1.4218e-09$	$1.6599e-09$	$8.8906e-10$	$3.4979e-10$	$5.5461e-10$
$\alpha$	$2.5394e-05$	$2.1003e-05$	$1.8778e-05$	$1.3908e-05$	$1.3495e-05$	$1.3770e-05$	$1.3858e-05$	$8.2692e-06$	$1.5433e-05$
std	$(2.2029e-05)$	$(2.0947e-05)$	$(1.6410e-05)$	$(1.1489e-05)$	$(8.7101e-06)$	$(5.9115e-06)$	$(8.0356e-06)$	$(4.8704e-06)$	$(9.8248e-06)$
median	$1.7658e-05$	$1.9181e-05$	$1.2068e-05$	$1.2723e-05$	$1.3239e-05$	$1.3133e-05$	$1.3228e-05$	$8.3302e-06$	$1.4161e-05$
$\beta$	0.5032	0.3363	0.4882	0.3724	0.1724	0.1721	0.2466	0.1768	0.2180
std	(0.3188)	(0.3212)	(0.3411)	(0.3801)	(0.2854)	(0.2324)	(0.3159)	(0.3270)	(0.3101)
median	0.5759	0.3823	0.5857	0.3025	0.0003	0.0007	0.0018	0.0001	0.0008
$\gamma^*$	152.7405	213.9027	178.3425	268.5595	250.9795	221.6428	209.9787	301.8938	196.6754
std	(136.5742)	(168.6915)	(140.6359)	(295.7190)	(242.2710)	(41.1471)	(73.9368)	(189.9283)	(137.3314)
median	112.0207	155.9251	147.8898	169.4020	196.1680	228.3279	208.6253	261.8796	161.0031
$h_0^Q$	$1.2504e-04$	$1.6094e-04$	$8.8020e-05$	$6.3516e-05$	$6.3341e-05$	0.0001	$9.4593e-05$	$4.2065e-05$	$1.0710e-04$
std	$(8.4350e-05)$	$(1.0127e-04)$	$(3.9993e-05)$	$(3.0169e-05)$	$(3.8749e-05)$	$(5.3500e-05)$	$(6.6163e-05)$	$(2.5624e-05)$	$(8.4341e-05)$
median	$1.0398e-04$	$1.3887e-04$	$7.9893e-05$	$5.2671e-05$	$5.2105e-05$	$8.5826e-05$	$6.9330e-05$	$3.6036e-05$	$7.7489e-05$
persistence	0.8400	0.8357	0.8048	0.7215	0.6673	0.7924	0.7567	0.6880	0.6602
std	(0.1471)	(0.1267)	(0.2039)	(0.2405)	(0.2380)	(0.0946)	(0.1574)	(0.2170)	(0.2303)
median	0.8873	0.8444	0.8985	0.7596	0.7135	0.7884	0.7342	0.7017	0.6789
MSE	7.2798	12.6065	4.4467	6.3197	11.6426	9.4248	16.0522	23.9702	56.1599
median MSE	2.0330	4.4812	3.1347	4.0781	8.2314	7.6611	10.3962	19.3088	19.0899
IVRMSE	0.1384	0.1667	0.1145	0.1156	0.1294	0.1334	0.1334	0.1372	0.1927
MAPE	0.1468	0.1636	0.1583	0.1797	0.2242	0.2469	0.2261	0.2598	0.2754
OptLL Norm	-1.5788	-1.9422	-1.5968	-1.7326	-1.8186	-1.8124	-1.9962	-2.0226	-2.5230
OptLL	-90.5900	-114.1573	-118.2645	-169.6935	-193.6487	-225.7930	-295.8932	-333.7668	-460.8923
AIC	98.5900	122.1573	126.2645	177.6935	205.4458	233.7930	303.8932	341.7668	488.0961
AICc	99.4052	122.9378	126.8612	178.1457	205.8531	234.1563	304.1852	342.0351	488.3232
BIC	197.2567	244.5269	253.6885	357.6039	413.5222	470.7058	611.6956	687.8028	981.0831