

Results are obtained with  $h_0^P$  estimated

CALIBRATED PARAMETERS AND $h_0^Q$ ON WEDNESDAYS, 1 WEEK UPDATE UNDER Q									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	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
<b>std</b>	(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)
<b>median</b>	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
$\alpha$	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
<b>std</b>	(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)
<b>median</b>	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
$\beta$	0.6274	0.5663	0.7006	0.7210	0.6181	0.5382	0.6249	0.7420	0.4653
<b>std</b>	(0.2834)	(0.2866)	(0.2549)	(0.2507)	(0.3079)	(0.2570)	(0.2245)	(0.2376)	(0.3986)
<b>median</b>	0.7368	0.6567	0.8002	0.8149	0.7524	0.6542	0.6945	0.8117	0.5674
$\gamma^*$	132.4933	192.2414	181.4591	253.9687	268.8038	279.7662	299.2539	328.2238	217.0968
<b>std</b>	(51.3976)	(92.7353)	(81.0421)	(194.9650)	(238.0990)	(176.0622)	(156.8154)	(113.5621)	(140.3093)
<b>median</b>	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
<b>std</b>	(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)
<b>median</b>	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
<b>persistence</b>	0.8700	0.9176	0.8950	0.9092	0.8577	0.9149	0.9375	0.9539	0.7282
<b>std</b>	(0.1807)	(0.0833)	(0.1822)	(0.1130)	(0.2142)	(0.0784)	(0.0690)	(0.0698)	(0.3308)
<b>median</b>	0.9423	0.9529	0.9625	0.9574	0.9408	0.9449	0.9650	0.9764	0.8877
<b>MSE</b>	1076.7358	33.5041	5.4834	595.7901	787.4027	27.2153	216.6940	13.6434	79.4765
<b>median MSE</b>	4.1539	4.7055	3.2478	2.4507	4.9986	10.3611	11.8782	5.9866	17.1828
<b>IVRMSE</b>	0.5347	0.2470	0.1258	0.3335	0.4003	0.2410	0.3107	0.1616	0.2269
<b>MAPE</b>	2.6052	0.5106	0.1884	3.1199	2.3339	0.5814	1.0457	0.4339	0.5701
<b>OptLL</b>	146.7854	164.1014	218.3001	277.7894	260.3435	319.6232	386.7901	517.5671	455.1269