Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS WRT MSE, $h_0^Q = \frac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$, WITH $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ FROM MLE UNDER P AND UPDATED UNDER Q									
θ	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**
ω	$1.5697e-07$	$5.7491e-06$	$2.1523e-07$	$2.7628e-07$	$2.3732e-08$	$1.6110e-08$	$2.0066e-07$	$1.2489e-08$	$2.2192e-07$
std	$(5.6788e-07)$	$(1.6332e-05)$	$(6.2554e-07)$	$(7.5402e-07)$	$(1.1658e-07)$	$(1.1044e-07)$	$(1.2615e-06)$	$(6.3331e-08)$	$(7.7929e-07)$
ci	$(\pm 1.5653e-07)$	$(\pm 4.5016e-06)$	$(\pm 1.7415e-07)$	$(\pm 2.1207e-07)$	$(\pm 3.2133e-08)$	$(\pm 3.0441e-08)$	$(\pm 3.4772e-07)$	$(\pm 1.7631e-08)$	$(\pm 2.1695e-07)$
median	$2.4090e-09$	$5.6395e-09$	$1.1196e-09$	$5.4495e-10$	$1.5386e-10$	$2.2787e-10$	$2.9269e-10$	$8.1035e-11$	$4.0877e-10$
α	$1.4628e-05$	$1.0156e-05$	$9.7869e-06$	$7.8367e-06$	$7.9205e-06$	$9.5198e-06$	$8.2525e-06$	$5.0611e-06$	$9.1095e-06$
std	$(1.0156e-05)$	$(9.5801e-06)$	$(8.8243e-06)$	$(7.6776e-06)$	$(5.5364e-06)$	$(3.9620e-06)$	$(5.2317e-06)$	$(3.5988e-06)$	$(6.2168e-06)$
ci	$(\pm 2.7995e-06)$	$(\pm 2.6406e-06)$	$(\pm 2.4567e-06)$	$(\pm 2.1594e-06)$	$(\pm 1.5260e-06)$	$(\pm 1.0921e-06)$	$(\pm 1.4420e-06)$	$(\pm 1.0019e-06)$	$(\pm 1.7308e-06)$
median	$1.2294e-05$	$8.0906e-06$	$6.2118e-06$	$5.0339e-06$	$7.3727e-06$	$8.4912e-06$	$8.3068e-06$	$4.6738e-06$	$8.1628e-06$
β	0.5256	0.2930	0.4448	0.4003	0.2776	0.1191	0.2523	0.1647	0.1895
std	(0.2334)	(0.3055)	(0.2970)	(0.3662)	(0.3251)	(0.1824)	(0.2875)	(0.2930)	(0.2762)
ci	(± 0.0643)	(± 0.0842)	(± 0.0827)	(± 0.1030)	(± 0.0896)	(± 0.0503)	(± 0.0792)	(± 0.0816)	(± 0.0769)
median	0.5544	0.1561	0.5631	0.4126	0.0787	0.0000	0.0087	0.0000	0.0004
γ^*	206.9885	393.3237	321.9917	420.5704	386.1910	300.0024	317.9679	464.4275	343.7525
std	(168.6065)	(361.2128)	(294.8291)	(320.3050)	(252.4873)	(61.9570)	(103.3799)	(201.6139)	(242.9145)
ci	(± 46.4737)	(± 99.5626)	(± 82.0809)	(± 90.0872)	(± 69.5941)	(± 17.0775)	(± 28.4950)	(± 56.1297)	(± 67.6278)
median	159.3995	245.4392	231.7922	268.0011	280.0996	301.5505	301.4061	413.2763	289.4503
$h_0^Q = h_t^P$	$1.2504e-04$	$1.6094e-04$	$8.8020e-05$	$6.3516e-05$	$6.4968e-05$	$1.0677e-04$	$9.4593e-05$	$4.2065e-05$	$1.2042e-04$
std	$(8.4350e-05)$	$(1.0127e-04)$	$(3.9993e-05)$	$(3.0169e-05)$	$(3.7802e-05)$	$(5.3934e-05)$	$(6.6163e-05)$	$(2.5624e-05)$	$(9.2499e-05)$
ci	$(\pm 2.3250e-05)$	$(\pm 2.7914e-05)$	$(\pm 1.1134e-05)$	$(\pm 8.4851e-06)$	$(\pm 1.0419e-05)$	$(\pm 1.4866e-05)$	$(\pm 1.8237e-05)$	$(\pm 7.1338e-06)$	$(\pm 2.5752e-05)$
median	$1.0398e-04$	$1.3887e-04$	$7.9893e-05$	$5.2671e-05$	$5.4472e-05$	$8.9209e-05$	$6.9330e-05$	$3.6036e-05$	$1.0226e-04$
MSE	0.5696	2.7958	0.9089	1.1220	2.1939	2.3500	4.2735	8.5872	5.6765
IVRMSE	0.0956	0.1252	0.1365	0.1235	0.1280	0.1337	0.1460	0.1724	0.1401
MAPE	0.1199	0.1306	0.1811	0.1706	0.2157	0.2114	0.2289	0.3632	0.2216
OptLL	199.1370	198.2037	232.4967	308.1413	325.3681	406.4867	478.1218	511.1234	629.4424