

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS USING MSE, $h_0^Q = h_t^P$									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$1.4513e-07$	$1.4176e-05$	$4.7992e-07$	$5.2798e-07$	$4.0969e-07$	$1.0490e-07$	$2.4321e-06$	$1.7537e-06$	$1.5142e-06$
std	$(5.7839e-07)$	$(4.2940e-05)$	$(1.7371e-06)$	$(1.1392e-06)$	$(1.9557e-06)$	$(4.5067e-07)$	$(1.1457e-05)$	$(7.3610e-06)$	$(1.0157e-05)$
ci	$(\pm 1.5942e-07)$	$(\pm 1.1836e-05)$	$(\pm 4.8361e-07)$	$(\pm 3.2041e-07)$	$(\pm 5.3905e-07)$	$(\pm 1.2422e-07)$	$(\pm 3.1579e-06)$	$(\pm 2.0493e-06)$	$(\pm 2.8277e-06)$
median	$1.0775e-09$	$5.1740e-09$	$9.6472e-10$	$5.4959e-10$	$1.7945e-10$	$2.3733e-10$	$6.8372e-10$	$1.4123e-10$	$2.9534e-10$
α	$1.7035e-05$	$1.2346e-05$	$1.0103e-05$	$8.7693e-06$	$8.7046e-06$	$1.0089e-05$	$8.2898e-06$	$4.8282e-06$	$8.5475e-06$
std	$(1.2550e-05)$	$(1.2226e-05)$	$(9.8089e-06)$	$(8.4844e-06)$	$(5.7848e-06)$	$(5.0402e-06)$	$(5.9798e-06)$	$(3.5221e-06)$	$(6.8440e-06)$
ci	$(\pm 3.4593e-06)$	$(\pm 3.3699e-06)$	$(\pm 2.7308e-06)$	$(\pm 2.3863e-06)$	$(\pm 1.5945e-06)$	$(\pm 1.3893e-06)$	$(\pm 1.6482e-06)$	$(\pm 9.8057e-07)$	$(\pm 1.9054e-06)$
median	$1.3647e-05$	$9.6655e-06$	$5.5978e-06$	$4.8816e-06$	$7.3675e-06$	$9.5364e-06$	$6.9899e-06$	$4.3066e-06$	$7.5553e-06$
β	0.4688	0.2756	0.4263	0.3469	0.2271	0.1023	0.2500	0.1683	0.2652
std	(0.2797)	(0.3044)	(0.3174)	(0.3611)	(0.3221)	(0.1558)	(0.2938)	(0.2836)	(0.3220)
ci	(± 0.0771)	(± 0.0839)	(± 0.0884)	(± 0.1016)	(± 0.0888)	(± 0.0429)	(± 0.0810)	(± 0.0790)	(± 0.0897)
median	0.5242	0.0830	0.4428	0.2967	0.0000	0.0000	0.0041	0.0001	0.0604
γ^*	207.2276	363.1600	334.4814	375.3636	339.1462	315.5564	328.8686	445.8713	293.1308
std	(172.8200)	(344.4400)	(292.6007)	(284.4333)	(164.4093)	(130.9452)	(154.4229)	(267.0554)	(350.5551)
ci	(± 47.6351)	(± 94.9394)	(± 81.4605)	(± 79.9982)	(± 45.3168)	(± 36.0930)	(± 42.5642)	(± 74.3487)	(± 97.5952)
median	156.2936	223.1544	236.8887	285.1250	268.2518	283.8629	286.5057	389.7132	265.0480
$h_0^Q = h_t^P$	$1.2843e-04$	$1.5885e-04$	$8.8858e-05$	$6.0313e-05$	$6.5265e-05$	$1.1085e-04$	$9.9075e-05$	$4.0828e-05$	$1.1258e-04$
std	$(8.7675e-05)$	$(1.0228e-04)$	$(4.2482e-05)$	$(3.1009e-05)$	$(3.7863e-05)$	$(6.5832e-05)$	$(7.2668e-05)$	$(2.3485e-05)$	$(8.8642e-05)$
ci	$(\pm 2.4166e-05)$	$(\pm 2.8191e-05)$	$(\pm 1.1827e-05)$	$(\pm 8.7213e-06)$	$(\pm 1.0436e-05)$	$(\pm 1.8145e-05)$	$(\pm 2.0030e-05)$	$(\pm 6.5382e-06)$	$(\pm 2.4678e-05)$
median	$1.1288e-04$	$1.3446e-04$	$8.4289e-05$	$4.8973e-05$	$5.5260e-05$	$9.2823e-05$	$7.8758e-05$	$3.3053e-05$	$9.1614e-05$
MSE	0.6118	2.9140	1.0134	1.2670	2.6656	2.5912	5.3826	10.0873	6.6190
IVRMSE	0.0960	0.1261	0.1339	0.1204	0.1268	0.1256	0.1382	0.1753	0.1393
MAPE	0.1216	0.1311	0.1823	0.1730	0.2130	0.2172	0.2706	0.3992	0.2366
OptLL	194.7567	192.9417	226.8644	309.0478	320.7876	395.9864	470.7001	501.6474	615.4205