

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = ht^P$, FROZEN									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$2.9372e-07$	$8.3428e-06$	$1.9798e-09$	$1.4603e-06$	$1.9936e-06$	$4.7130e-07$	$6.9594e-07$	$3.5609e-07$	$2.8350e-07$
std	$(1.5899e-06)$	$(2.7177e-05)$	$(4.0482e-09)$	$(4.9823e-06)$	$(6.7868e-06)$	$(2.5577e-06)$	$(3.0411e-06)$	$(2.0030e-06)$	$(1.8911e-06)$
median	$4.2959e-10$	$2.1679e-09$	$1.1009e-09$	$1.4234e-09$	$1.3082e-09$	$1.3856e-09$	$7.3148e-10$	$2.9299e-10$	$4.3848e-10$
α	$2.6179e-05$	$2.2651e-05$	$2.0039e-05$	$1.5773e-05$	$1.3702e-05$	$1.3916e-05$	$1.4253e-05$	$9.1931e-06$	$1.4938e-05$
std	$(2.1706e-05)$	$(2.2461e-05)$	$(1.7805e-05)$	$(1.2289e-05)$	$(9.1911e-06)$	$(7.4013e-06)$	$(8.6749e-06)$	$(5.0026e-06)$	$(1.2109e-05)$
median	$2.1958e-05$	$1.9805e-05$	$1.4954e-05$	$1.5487e-05$	$1.3321e-05$	$1.2722e-05$	$1.3097e-05$	$9.1517e-06$	$1.5464e-05$
β	0.4597	0.3159	0.4507	0.3427	0.1703	0.1908	0.2213	0.1635	0.2141
std	(0.3333)	(0.3216)	(0.3648)	(0.3819)	(0.2815)	(0.2349)	(0.3006)	(0.3075)	(0.3211)
median	0.5280	0.3131	0.6081	0.0023	0.0002	0.0090	0.0006	0.0001	0.0001
γ^*	152.9585	257.3214	173.7617	247.3587	220.0693	223.2081	256.9357	271.4808	173.2928
std	(151.4998)	(289.2871)	(124.0874)	(267.6364)	(206.2198)	(50.0536)	(247.3525)	(186.4748)	(126.4052)
median	112.7097	148.3374	137.7486	166.2098	189.4759	226.1581	201.7685	233.7905	155.2827
h_0^Q	$1.2801e-04$	$1.5636e-04$	$8.7217e-05$	$6.0637e-05$	$6.3261e-05$	0.0001	$1.0037e-04$	$4.1069e-05$	$8.9542e-05$
std	$(8.8249e-05)$	$(1.0402e-04)$	$(4.4206e-05)$	$(3.1147e-05)$	$(3.9811e-05)$	$(6.6153e-05)$	$(7.2105e-05)$	$(2.3358e-05)$	$(8.1160e-05)$
median	$1.1288e-04$	$1.2644e-04$	$8.4289e-05$	$4.8973e-05$	$5.4695e-05$	$9.0858e-05$	$8.2538e-05$	$3.3382e-05$	$5.4201e-05$
persistence	0.8128	0.8243	0.7739	0.7081	0.6449	0.7931	0.7524	0.6538	0.5870
std	(0.1873)	(0.1406)	(0.2400)	(0.2390)	(0.2471)	(0.1014)	(0.1541)	(0.2214)	(0.3019)
median	0.8790	0.8230	0.8744	0.7076	0.6817	0.7949	0.7223	0.6810	0.6351
MSE	13.2947	28.6564	11.4011	10.2438	21.2304	21.3190	25.4105	28.6432	47.3356
median MSE	4.3699	6.8225	5.3297	6.1938	9.9733	11.3385	17.2733	25.5157	21.9448
IVRMSE	0.1870	0.2316	0.1562	0.1421	0.1646	0.1853	0.2046	0.1556	0.1809
MAPE	0.2234	0.2721	0.2458	0.2476	0.3149	0.3771	0.3977	0.3412	0.3078
OptLL	158.1966	159.2829	199.0834	277.2253	269.4976	340.0760	393.7201	495.2178	463.5793