

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = h_t^P$									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$1.6933e-07$ ($1.4392e-07$)	$1.2197e-05$ ($1.1619e-05$)	$3.9062e-07$ ($4.6249e-07$)	$9.6197e-08$ ($1.4297e-07$)	$1.2883e-06$ ($1.8884e-06$)	$4.1237e-08$ ($5.4937e-08$)	$1.4162e-06$ ($2.4966e-06$)	$8.5586e-07$ ($1.6401e-06$)	$5.2341e-07$ ($1.0151e-06$)
α	$1.5344e-05$ ($3.3900e-06$)	$1.6926e-05$ ($8.1399e-06$)	$1.0201e-05$ ($2.7127e-06$)	$8.2157e-06$ ($2.2998e-06$)	$8.5287e-06$ ($1.5949e-06$)	$9.9197e-06$ ($1.4121e-06$)	$8.9311e-06$ ($1.8575e-06$)	$5.1339e-06$ ($1.1201e-06$)	$8.7171e-06$ ($\mp 1.86e-06$)
β	0.5093 (0.0740)	0.2963 (0.0844)	0.4583 (0.0874)	0.4730 (0.1109)	0.2288 (0.0889)	0.1342 (0.0581)	0.2639 (0.0835)	0.2245 (0.0922)	0.2011 (∓ 0.04)
γ^*	208.1077 (43.7914)	324.9735 (78.8998)	283.3442 (41.6865)	276.5847 (46.4175)	287.3818 (77.0456)	295.3576 (34.9652)	288.4852 (42.6586)	429.2057 (77.0999)	325.1077 (∓ 5.10)
$h_0^Q = h_t^P$	$1.2843e-04$ ($2.4166e-05$)	$1.5885e-04$ ($2.8191e-05$)	$8.8858e-05$ ($1.1827e-05$)	$6.0313e-05$ ($8.7213e-06$)	$6.5265e-05$ ($1.0436e-05$)	$1.1085e-04$ ($1.8145e-05$)	$9.9075e-05$ ($2.0030e-05$)	$4.0828e-05$ ($6.5382e-06$)	$1.1251e-04$ ($\mp 2.46e-05$)
MSE	3.8767	2.9339	1.0115	1.5067	2.8968	2.9700	5.3108	10.0934	6.1011
$IVRMSE$	0.1072	0.1256	0.1332	0.1144	0.1278	0.1247	0.1373	0.1546	0.1332