

Results are obtained with  $h_0^P$  estimated

CALIBRATED PARAMETERS ON WEDNESDAYS USING MSE, $h_0^Q = h_t^P$									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$1.4513e-07$	$1.4176e-05$	$4.7992e-07$	$5.2798e-07$	$4.0969e-07$	$1.0490e-07$	$2.4321e-06$	$1.7537e-06$	$1.5142e-06$
<b>ci</b>	$(\pm 1.5942e-07)$	$(\pm 1.1836e-05)$	$(\pm 4.8361e-07)$	$(\pm 3.2041e-07)$	$(\pm 5.3905e-07)$	$(\pm 1.2422e-07)$	$(\pm 3.1579e-06)$	$(\pm 2.0493e-06)$	$(\pm 2.8277e-06)$
<b>median</b>	$1.0775e-09$	$5.1740e-09$	$9.6472e-10$	$5.4959e-10$	$1.7945e-10$	$2.3733e-10$	$6.8372e-10$	$1.4123e-10$	$2.9534e-10$
$\alpha$	$1.7035e-05$	$1.2346e-05$	$1.0103e-05$	$8.7693e-06$	$8.7046e-06$	$1.0089e-05$	$8.2898e-06$	$4.8282e-06$	$8.5475e-06$
<b>ci</b>	$(\pm 3.4593e-06)$	$(\pm 3.3699e-06)$	$(\pm 2.7308e-06)$	$(\pm 2.3863e-06)$	$(\pm 1.5945e-06)$	$(\pm 1.3893e-06)$	$(\pm 1.6482e-06)$	$(\pm 9.8057e-07)$	$(\pm 1.9054e-06)$
<b>median</b>	$1.3647e-05$	$9.6655e-06$	$5.5978e-06$	$4.8816e-06$	$7.3675e-06$	$9.5364e-06$	$6.9899e-06$	$4.3066e-06$	$7.5553e-06$
$\beta$	0.4688	0.2756	0.4263	0.3469	0.2271	0.1023	0.2500	0.1683	0.2652
<b>ci</b>	$(\pm 0.0771)$	$(\pm 0.0839)$	$(\pm 0.0884)$	$(\pm 0.1016)$	$(\pm 0.0888)$	$(\pm 0.0429)$	$(\pm 0.0810)$	$(\pm 0.0790)$	$(\pm 0.0897)$
<b>median</b>	0.5242	0.0830	0.4428	0.2967	0.0000	0.0000	0.0041	0.0001	0.0604
$\gamma^*$	207.2276	363.1600	334.4814	375.3636	339.1462	315.5564	328.8686	445.8713	293.1308
<b>ci</b>	$(\pm 47.6351)$	$(\pm 94.9394)$	$(\pm 81.4605)$	$(\pm 79.9982)$	$(\pm 45.3168)$	$(\pm 36.0930)$	$(\pm 42.5642)$	$(\pm 74.3487)$	$(\pm 97.5952)$
<b>median</b>	156.2936	223.1544	236.8887	285.1250	268.2518	283.8629	286.5057	389.7132	265.0480
$h_0^Q = h_t^P$	$1.2843e-04$	$1.5885e-04$	$8.8858e-05$	$6.0313e-05$	$6.5265e-05$	$1.1085e-04$	$9.9075e-05$	$4.0828e-05$	$1.1258e-04$
<b>ci</b>	$(\pm 2.4166e-05)$	$(\pm 2.8191e-05)$	$(\pm 1.1827e-05)$	$(\pm 8.7213e-06)$	$(\pm 1.0436e-05)$	$(\pm 1.8145e-05)$	$(\pm 2.0030e-05)$	$(\pm 6.5382e-06)$	$(\pm 2.4678e-05)$
<b>median</b>	$1.1288e-04$	$1.3446e-04$	$8.4289e-05$	$4.8973e-05$	$5.5260e-05$	$9.2823e-05$	$7.8758e-05$	$3.3053e-05$	$9.1614e-05$
<b>MSE</b>	0.6118	2.9140	1.0134	1.2670	2.6656	2.5912	5.3826	10.0873	6.6190
<b>IVRMSE</b>	0.0960	0.1261	0.1339	0.1204	0.1268	0.1256	0.1382	0.1753	0.1393
<b>MAPE</b>	0.1216	0.1311	0.1823	0.1730	0.2130	0.2172	0.2706	0.3992	0.2366
<b>OptLL</b>	194.7567	192.9417	226.8644	309.0478	320.7876	395.9864	470.7001	501.6474	615.4205