Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = ht^P$, THEN 1 WEEK UPDATED UNDER Q									
$\boldsymbol{\theta}$	**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	$1.8223e-04$	$3.8904e-04$	$1.7339e-02$	$4.3557e-04$	$2.2272e-03$	0.0001	$4.4099e-04$	$9.8437e-04$	$3.3125e-04$
std	$(3.1877e-04)$	$(8.6076e-04)$	$(1.2058e-01)$	$(2.5955e-03)$	$(1.4869e-02)$	$(1.2548e-04)$	$(2.1257e-03)$	$(6.0874e-03)$	$(1.1695e-03)$
median	$1.0669e-04$	$2.3320e-04$	$6.9032e-05$	$4.5761e-05$	$3.9921e-05$	$8.4594e-05$	$5.0257e-05$	$2.0248e-05$	$5.2086e-05$
persistency	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	9.7524	33.3817	11001.0677	111.6171	2993.5580	35.9510	346.3288	1348.0144	553.0027
median MSE	4.0110	6.1030	5.4600	5.1855	9.7501	21.4788	20.7609	27.1687	32.2412
IVRMSE	0.1698	0.2538	1.2289	0.2091	0.5618	0.2566	0.3483	0.4248	0.3429
MAPE	0.2917	0.4590	8.7008	0.5331	4.1787	0.6761	2.0044	2.9383	2.4796
OptLL	158.8844	154.2561	182.6992	268.8077	245.4039	300.3246	377.1797	443.1593	428.7699

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, h_0^Q IS UNC UNDER P, UPDATED UNDER Q 1 YEAR, THEN 1 WEEK AGAIN									
$\boldsymbol{\theta}$	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**
ω	$8.5020e-08$	$9.2713e-06$	$1.9239e-07$	$2.2129e-06$	$1.9389e-06$	$4.1610e-07$	$5.9988e-07$	$3.5296e-07$	$5.5717e-07$
std	$(4.4877e-07)$	$(2.7968e-05)$	$(1.0856e-06)$	$(6.4184e-06)$	$(6.6239e-06)$	$(2.4952e-06)$	$(2.9189e-06)$	$(2.0142e-06)$	$(2.7148e-06)$
median	$4.8556e-10$	$1.1201e-09$	$8.3045e-10$	$1.6349e-09$	$1.4218e-09$	$1.6699e-09$	$8.8906e-10$	$3.3972e-10$	$4.7252e-10$
α	$2.5053e-05$	$2.0773e-05$	$1.8857e-05$	$1.3866e-05$	$1.3094e-05$	$1.3613e-05$	$1.3838e-05$	$8.6221e-06$	$1.4345e-05$
std	$(2.2286e-05)$	$(2.0915e-05)$	$(1.6575e-05)$	$(1.1518e-05)$	$(8.8443e-06)$	$(5.8573e-06)$	$(8.0132e-06)$	$(5.2512e-06)$	$(1.0681e-05)$
median	$1.6946e-05$	$1.8770e-05$	$1.2068e-05$	$1.2723e-05$	$1.2664e-05$	$1.2849e-05$	$1.3228e-05$	$8.5732e-06$	$1.3804e-05$
β	0.4924	0.3370	0.4751	0.3745	0.1724	0.1755	0.2466	0.1768	0.1836
std	(0.3262)	(0.3216)	(0.3449)	(0.3822)	(0.2854)	(0.2334)	(0.3159)	(0.3270)	(0.2983)
median	0.5759	0.3823	0.5676	0.3025	0.0002	0.0008	0.0018	0.0001	0.0003
γ^*	150.2212	214.4353	173.9764	268.9184	247.7121	222.3940	210.4781	296.4724	185.4170
std	(138.1818)	(168.3789)	(143.1116)	(295.6025)	(244.5211)	(41.1800)	(73.6564)	(189.9753)	(149.9507)
median	110.8449	155.9251	143.9621	170.7408	196.1680	228.8470	208.6253	252.7287	154.5740
h_0^Q	$1.0655e-03$	$1.1727e-03$	$1.0154e-03$	$3.3590e-04$	$2.9908e-04$	0.0013	$2.3091e-02$	$6.7191e-03$	$4.2994e-04$
std	$(5.3080e-03)$	$(5.2349e-03)$	$(5.4192e-03)$	$(1.3460e-03)$	$(1.6590e-03)$	$(6.3424e-03)$	$(1.5798e-01)$	$(4.7610e-02)$	$(1.7077e-03)$
median	$9.9336e-05$	$2.0121e-04$	$6.4321e-05$	$5.0223e-05$	$3.9539e-05$	$1.0102e-04$	$6.2263e-05$	$1.7608e-05$	$5.1055e-05$
persistency	0.8233	0.8361	0.7863	0.7230	0.6557	0.7936	0.7599	0.6817	0.5976
std	(0.1875)	(0.1268)	(0.2318)	(0.2418)	(0.2553)	(0.0951)	(0.1551)	(0.2158)	(0.2878)
median	0.8873	0.8444	0.8856	0.7596	0.7135	0.7919	0.7344	0.6894	0.6653
MSE	305.3300	984.9071	442.6835	62.8280	245.8245	1755.7209	24197.9611	11922.1132	818.6772
median MSE	4.2732	6.7956	5.3847	5.4994	9.2022	21.9164	21.2224	25.3119	29.4448
IVRMSE	0.3870	0.5233	0.3972	0.2115	0.2732	0.6419	1.3842	0.7869	0.3821
MAPE	2.3152	4.2113	1.9972	0.5755	1.2101	6.0672	20.4258	6.8166	3.7204
OptLL	150.5789	140.8091	186.5139	263.8095	257.7869	259.5183	335.5427	454.7176	418.5693

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS AND h_0^Q ON WEDNESDAYS, 1 WEEK UPDATE UNDER Q									
$\boldsymbol{\theta}$	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**
ω	$4.2678e-09$	$3.2988e-07$	$3.3650e-08$	$3.8487e-07$	$1.2739e-07$	$4.4942e-08$	$2.5305e-08$	$3.9319e-08$	$3.5718e-08$
std	$(1.6793e-08)$	$(1.5604e-06)$	$(1.6574e-07)$	$(1.3052e-06)$	$(4.5656e-07)$	$(2.0855e-07)$	$(1.4769e-07)$	$(1.7009e-07)$	$(2.2435e-07)$
median	$5.6987e-10$	$1.0301e-09$	$8.8539e-10$	$1.3676e-09$	$7.4251e-10$	$1.4987e-09$	$1.0172e-09$	$4.0373e-10$	$5.6810e-10$
α	$1.8159e-05$	$1.5399e-05$	$9.8980e-06$	$6.3241e-06$	$7.2627e-06$	$7.5611e-06$	$5.1463e-06$	$2.3495e-06$	$1.0951e-05$
std	$(1.9473e-05)$	$(2.0907e-05)$	$(1.4306e-05)$	$(8.1191e-06)$	$(9.5274e-06)$	$(7.5089e-06)$	$(5.8282e-06)$	$(3.0574e-06)$	$(1.4936e-05)$
median	$1.0250e-05$	$7.6580e-06$	$4.5292e-06$	$3.1281e-06$	$2.9569e-06$	$4.5726e-06$	$2.9817e-06$	$1.4483e-06$	$2.3151e-06$
β	0.6274	0.5663	0.7006	0.7210	0.6181	0.5382	0.6249	0.7420	0.4653
std	(0.2834)	(0.2866)	(0.2549)	(0.2507)	(0.3079)	(0.2570)	(0.2245)	(0.2376)	(0.3986)
median	0.7368	0.6567	0.8002	0.8149	0.7524	0.6542	0.6945	0.8117	0.5674
γ^*	132.4933	192.2414	181.4591	253.9687	268.8038	279.7662	299.2539	328.2238	217.0968
std	(51.3976)	(92.7353)	(81.0421)	(194.9650)	(238.0990)	(176.0622)	(156.8154)	(113.5621)	(140.3093)
median	127.9434	175.8916	174.2587	184.1932	222.8042	257.4585	297.1472	325.0299	197.6437
h_0^Q	$1.6463e-03$	$3.2860e-04$	$7.3152e-05$	$4.4701e-04$	$3.5377e-04$	0.0001	$1.5669e-04$	$2.2842e-05$	$1.7238e-04$
std	$(1.0077e-02)$	$(6.6105e-04)$	$(4.5392e-05)$	$(2.4077e-03)$	$(1.6367e-03)$	$(7.3115e-05)$	$(5.7410e-04)$	$(1.9908e-05)$	$(7.2729e-04)$
median	$1.0380e-04$	$1.2292e-04$	$5.9497e-05$	$3.9819e-05$	$3.3190e-05$	$5.5742e-05$	$5.0704e-05$	$1.9351e-05$	$2.2882e-05$
persistency	0.8700	0.9176	0.8950	0.9092	0.8577	0.9149	0.9375	0.9539	0.7282
std	(0.1807)	(0.0833)	(0.1822)	(0.1130)	(0.2142)	(0.0784)	(0.0690)	(0.0698)	(0.3308)
median	0.9423	0.9529	0.9625	0.9574	0.9408	0.9449	0.9650	0.9764	0.8877
MSE	1076.7358	33.5041	5.4834	595.7901	787.4027	27.2153	216.6940	13.6434	79.4765
median MSE	4.1539	4.7055	3.2478	2.4507	4.9986	10.3611	11.8782	5.9866	17.1828
IVRMSE	0.5347	0.2470	0.1258	0.3335	0.4003	0.2410	0.3107	0.1616	0.2269
MAPE	2.6052	0.5106	0.1884	3.1199	2.3339	0.5814	1.0457	0.4339	0.5701
OptLL	146.7854	164.1014	218.3001	277.7894	260.3435	319.6232	386.7901	517.5671	455.1269