

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS AND h_0^Q ON WEDNESDAYS, PRICING WITHOUT 1 WEEK UPDATE									
θ	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	$1.3031e-04$	$2.2023e-04$	$8.4651e-05$	$5.0816e-05$	$4.5214e-05$	0.0001	$7.5865e-05$	$1.9451e-05$	$1.0468e-04$
std	$(1.3981e-04)$	$(2.3304e-04)$	$(6.2196e-05)$	$(4.8220e-05)$	$(5.6824e-05)$	$(1.1327e-04)$	$(1.0277e-04)$	$(1.9077e-05)$	$(1.6207e-04)$
median	$9.1311e-05$	$1.1029e-04$	$5.8419e-05$	$3.3426e-05$	$2.4448e-05$	$5.5238e-05$	$4.0532e-05$	$1.3988e-05$	$2.8814e-05$
persistence	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	12.7466	27.2788	9.6810	7.4448	13.3644	16.4519	17.5702	7.9150	36.6240
median MSE	3.6431	5.3185	4.3783	2.6149	2.4831	5.3808	7.9102	4.1066	13.7350
IVRMSE	0.1855	0.2364	0.1539	0.1415	0.1545	0.1877	0.2016	0.1375	0.1810
MAPE	0.2236	0.2808	0.2448	0.2426	0.2938	0.3798	0.3724	0.2900	0.3093
OptLL	160.2480	162.9533	204.9338	289.0908	294.3466	353.5773	419.6810	552.9026	475.8638