

Results are obtained with h_0^P estimated

h_0^Q IS UNC UNDER P, UPDATED UNDER Q 1 YEAR, THEN 1 WEEK AGAIN WITH MLE P PARAMETERS ESTIMATED FROM YEAR -1 TO -11									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$8.5027e-08$	$9.2714e-06$	$1.9243e-07$	$2.2129e-06$	$1.9388e-06$	$4.1610e-07$	$5.9987e-07$	$3.5299e-07$	$5.5730e-07$
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	$4.8556e-10$	$1.1932e-09$	$8.3045e-10$	$1.6296e-09$	$1.3144e-09$	$1.6699e-09$	$8.8906e-10$	$3.4979e-10$	$4.8666e-10$
α	$2.5202e-05$	$2.1003e-05$	$1.8176e-05$	$1.3908e-05$	$1.2917e-05$	$1.3883e-05$	$1.3858e-05$	$8.2692e-06$	$1.4618e-05$
std	$(2.2209e-05)$	$(2.0947e-05)$	$(1.6526e-05)$	$(1.1489e-05)$	$(8.8546e-06)$	$(5.9109e-06)$	$(8.0356e-06)$	$(4.8704e-06)$	$(1.0456e-05)$
median	$1.7658e-05$	$1.9181e-05$	$1.2031e-05$	$1.2723e-05$	$1.2246e-05$	$1.3217e-05$	$1.3228e-05$	$8.3302e-06$	$1.3804e-05$
β	0.4871	0.3363	0.4851	0.3724	0.1836	0.1643	0.2466	0.1768	0.1900
std	(0.3228)	(0.3212)	(0.3449)	(0.3801)	(0.2898)	(0.2274)	(0.3159)	(0.3270)	(0.2948)
median	0.5700	0.3823	0.5857	0.3025	0.0002	0.0007	0.0018	0.0001	0.0003
γ^*	150.8652	213.9027	175.7178	268.5595	247.9366	221.9130	209.9787	301.8938	169.2332
std	(138.0093)	(168.6915)	(142.7164)	(295.7190)	(244.4780)	(41.5011)	(73.9368)	(189.9283)	(123.1864)
median	112.0207	155.9251	147.8898	169.4020	202.0041	228.8470	208.6253	261.8796	152.3871
h_0^Q	$1.2418e-04$	$1.6088e-04$	$8.5630e-05$	$6.3566e-05$	$6.4061e-05$	0.0001	$9.4187e-05$	$4.1913e-05$	$9.6533e-05$
std	$(8.5425e-05)$	$(1.0131e-04)$	$(4.1523e-05)$	$(3.0167e-05)$	$(5.1826e-05)$	$(6.6354e-05)$	$(7.5706e-05)$	$(2.8009e-05)$	$(9.7705e-05)$
median	$1.0459e-04$	$1.3888e-04$	$7.7931e-05$	$5.2739e-05$	$5.1569e-05$	$8.9384e-05$	$6.9752e-05$	$3.5643e-05$	$5.5167e-05$
persistence	0.8221	0.8357	0.7908	0.7215	0.6608	0.7899	0.7567	0.6880	0.5949
std	(0.1870)	(0.1267)	(0.2327)	(0.2405)	(0.2579)	(0.0938)	(0.1574)	(0.2170)	(0.2846)
median	0.8797	0.8444	0.8985	0.7596	0.7232	0.7879	0.7342	0.7017	0.6653
MSE	1.1557	4.6458	2.3594	4.3135	10.8642	10.0991	14.4040	28.2032	21.5636
median MSE	0.9257	2.0944	1.7466	1.9346	6.4752	6.8600	10.8290	23.3132	14.2879
IVRMSE	0.0626	0.0922	0.0849	0.0894	0.1240	0.1354	0.1455	0.1520	0.1281
MAPE	0.0725	0.0905	0.1162	0.1317	0.2377	0.2454	0.2479	0.3462	0.2246
OptLL	212.4966	211.5802	247.7956	334.4262	309.5683	386.4466	465.3204	508.0344	534.5694