

Results are obtained with  $h_0^P$  estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = ht^P$ , THEN 1 WEEK UPDATED UNDER Q									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$2.9372e-07$	$8.3428e-06$	$1.9798e-09$	$1.4603e-06$	$1.9936e-06$	$4.7130e-07$	$6.9594e-07$	$3.5609e-07$	$2.8350e-07$
<b>std</b>	$(1.5899e-06)$	$(2.7177e-05)$	$(4.0482e-09)$	$(4.9823e-06)$	$(6.7868e-06)$	$(2.5577e-06)$	$(3.0411e-06)$	$(2.0030e-06)$	$(1.8911e-06)$
<b>median</b>	$4.2959e-10$	$2.1679e-09$	$1.1009e-09$	$1.4234e-09$	$1.3082e-09$	$1.3856e-09$	$7.3148e-10$	$2.9299e-10$	$4.3848e-10$
$\alpha$	$2.6179e-05$	$2.2651e-05$	$2.0039e-05$	$1.5773e-05$	$1.3702e-05$	$1.3916e-05$	$1.4253e-05$	$9.1931e-06$	$1.4938e-05$
<b>std</b>	$(2.1706e-05)$	$(2.2461e-05)$	$(1.7805e-05)$	$(1.2289e-05)$	$(9.1911e-06)$	$(7.4013e-06)$	$(8.6749e-06)$	$(5.0026e-06)$	$(1.2109e-05)$
<b>median</b>	$2.1958e-05$	$1.9805e-05$	$1.4954e-05$	$1.5487e-05$	$1.3321e-05$	$1.2722e-05$	$1.3097e-05$	$9.1517e-06$	$1.5464e-05$
$\beta$	0.4597	0.3159	0.4507	0.3427	0.1703	0.1908	0.2213	0.1635	0.2141
<b>std</b>	(0.3333)	(0.3216)	(0.3648)	(0.3819)	(0.2815)	(0.2349)	(0.3006)	(0.3075)	(0.3211)
<b>median</b>	0.5280	0.3131	0.6081	0.0023	0.0002	0.0090	0.0006	0.0001	0.0001
$\gamma^*$	152.9585	257.3214	173.7617	247.3587	220.0693	223.2081	256.9357	271.4808	173.2928
<b>std</b>	(151.4998)	(289.2871)	(124.0874)	(267.6364)	(206.2198)	(50.0536)	(247.3525)	(186.4748)	(126.4052)
<b>median</b>	112.7097	148.3374	137.7486	166.2098	189.4759	226.1581	201.7685	233.7905	155.2827
$h_0^Q$	$1.2801e-04$	$1.5636e-04$	$8.7217e-05$	$6.0637e-05$	$6.3261e-05$	0.0001	$1.0037e-04$	$4.1069e-05$	$8.9542e-05$
<b>std</b>	$(8.8249e-05)$	$(1.0402e-04)$	$(4.4206e-05)$	$(3.1147e-05)$	$(3.9811e-05)$	$(6.6153e-05)$	$(7.2105e-05)$	$(2.3358e-05)$	$(8.1160e-05)$
<b>median</b>	$1.1288e-04$	$1.2644e-04$	$8.4289e-05$	$4.8973e-05$	$5.4695e-05$	$9.0858e-05$	$8.2538e-05$	$3.3382e-05$	$5.4201e-05$
<b>persistence</b>	0.8128	0.8243	0.7739	0.7081	0.6449	0.7931	0.7524	0.6538	0.5870
<b>std</b>	(0.1873)	(0.1406)	(0.2400)	(0.2390)	(0.2471)	(0.1014)	(0.1541)	(0.2214)	(0.3019)
<b>median</b>	0.8790	0.8230	0.8744	0.7076	0.6817	0.7949	0.7223	0.6810	0.6351
<b>MSE</b>	13.2947	28.6564	11.4011	10.2438	21.2304	21.3190	25.4105	28.6432	47.3356
<b>median MSE</b>	4.3699	6.8225	5.3297	6.1938	9.9733	11.3385	17.2733	25.5157	21.9448
<b>IVRMSE</b>	0.1870	0.2316	0.1562	0.1421	0.1646	0.1853	0.2046	0.1556	0.1809
<b>MAPE</b>	0.2234	0.2721	0.2458	0.2476	0.3149	0.3771	0.3977	0.3412	0.3078
<b>OptLL</b>	158.1966	159.2829	199.0834	277.2253	269.4976	340.0760	393.7201	495.2178	463.5793