

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, h_0^Q IS CALIBRATED WITH RESPECT TO OPTIONS LIKELIHOOD									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$4.2779e-09$	$3.2992e-07$	$3.3648e-08$	$3.8491e-07$	$1.2743e-07$	$4.4951e-08$	$2.5272e-08$	$3.6328e-08$	$3.7781e-08$
std	($1.6791e-08$)	($1.5604e-06$)	($1.6574e-07$)	($1.3052e-06$)	($4.5655e-07$)	($2.0855e-07$)	($1.4770e-07$)	($2.2011e-07$)	($2.2443e-07$)
ci	($\pm 4.6281e-09$)	($\pm 4.3009e-07$)	($\pm 4.6143e-08$)	($\pm 3.6709e-07$)	($\pm 1.2584e-07$)	($\pm 5.7484e-08$)	($\pm 4.0710e-08$)	($\pm 6.1279e-08$)	($\pm 6.2482e-08$)
median	$5.6987e-10$	$1.1448e-09$	$8.8539e-10$	$1.3899e-09$	$7.7997e-10$	$1.5014e-09$	$9.8128e-10$	$7.0573e-10$	$7.1023e-10$
α	$1.8528e-05$	$1.6271e-05$	$9.0589e-06$	$6.1070e-06$	$7.6946e-06$	$7.2374e-06$	$5.1346e-06$	$1.2653e-05$	$1.3159e-05$
std	($1.9304e-05$)	($2.1985e-05$)	($1.2012e-05$)	($7.9519e-06$)	($9.6389e-06$)	($7.2754e-06$)	($5.8307e-06$)	($1.6319e-05$)	($1.6443e-05$)
ci	($\pm 5.3207e-06$)	($\pm 6.0599e-06$)	($\pm 3.3441e-06$)	($\pm 2.2365e-06$)	($\pm 2.6568e-06$)	($\pm 2.0053e-06$)	($\pm 1.6071e-06$)	($\pm 4.5432e-06$)	($\pm 4.5778e-06$)
median	$1.0906e-05$	$7.6580e-06$	$4.5292e-06$	$3.1281e-06$	$3.2390e-06$	$4.3350e-06$	$2.9817e-06$	$3.6461e-06$	$4.5077e-06$
β	0.6378	0.5560	0.7245	0.7258	0.6358	0.5520	0.6269	0.5180	0.5387
std	(0.2696)	(0.2971)	(0.2146)	(0.2478)	(0.2979)	(0.2466)	(0.2257)	(0.3824)	(0.3753)
ci	(± 0.0743)	(± 0.0819)	(± 0.0598)	(± 0.0697)	(± 0.0821)	(± 0.0680)	(± 0.0622)	(± 0.1065)	(± 0.1045)
median	0.7368	0.6567	0.8002	0.8149	0.7673	0.6572	0.6945	0.7176	0.7356
γ^*	134.9727	191.7168	186.9011	254.4028	276.4433	280.6426	298.3299	233.9617	243.3202
std	(47.8695)	(93.1766)	(76.3909)	(194.7410)	(232.3643)	(175.7277)	(157.3293)	(128.7973)	(122.2386)
ci	(± 13.1945)	(± 25.6826)	(± 21.2674)	(± 54.7718)	(± 64.0475)	(± 48.4365)	(± 43.3653)	(± 35.8574)	(± 34.0314)
median	128.3648	175.8916	175.0860	184.1932	222.8042	257.4585	297.1472	208.0581	221.0610
h_0^Q	$1.3056e-04$	$2.2460e-04$	$8.4830e-05$	$4.8801e-05$	$4.8652e-05$	0.0001	$7.5242e-05$	$1.2966e-04$	$1.3485e-04$
std	($1.3959e-04$)	($2.3120e-04$)	($5.7765e-05$)	($4.5932e-05$)	($5.7911e-05$)	($1.1307e-04$)	($1.0294e-04$)	($1.6991e-04$)	($1.7128e-04$)
ci	($\pm 3.8475e-05$)	($\pm 6.3727e-05$)	($\pm 1.6082e-05$)	($\pm 1.2919e-05$)	($\pm 1.5962e-05$)	($\pm 3.1165e-05$)	($\pm 2.8374e-05$)	($\pm 4.7304e-05$)	($\pm 4.7683e-05$)
median	$9.1311e-05$	$1.1465e-04$	$6.1522e-05$	$3.3426e-05$	$2.7470e-05$	$5.5238e-05$	$3.7873e-05$	$4.0202e-05$	$4.6996e-05$
MSE	0.6499	1.0486	1.0785	0.7407	1.1260	1.2960	1.6303	4.3941	4.5699
IVRMSE	0.0565	0.0656	0.0812	0.0793	0.0798	0.0918	0.0991	0.0767	0.0797
MAPE	0.0672	0.0724	0.1105	0.1056	0.1224	0.1361	0.1324	0.1200	0.1248
OptLL	226.1068	234.9978	265.1968	365.6016	393.4111	469.1520	576.9261	703.3679	731.5026