

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	4.2779e-09	3.2992e-07	3.3648e-08	3.8491e-07	1.2740e-07	4.4131e-08	2.5272e-08	3.9321e-08	3.5832e-08
std	(1.6791e-08)	(1.5604e-06)	(1.6574e-07)	(1.3052e-06)	(4.5656e-07)	(2.0662e-07)	(1.4770e-07)	(1.7009e-07)	(2.2433e-07)
median	5.6987e-10	1.1448e-09	8.8539e-10	1.3899e-09	7.4251e-10	1.5039e-09	9.8128e-10	4.0373e-10	6.8337e-10
α	1.8528e-05	1.6271e-05	9.0589e-06	6.1070e-06	7.2899e-06	7.4979e-06	5.1346e-06	2.3951e-06	1.2962e-05
std	(1.9304e-05)	(2.1985e-05)	(1.2012e-05)	(7.9519e-06)	(9.5083e-06)	(7.4506e-06)	(5.8307e-06)	(3.0938e-06)	(1.6573e-05)
median	1.0906e-05	7.6580e-06	4.5292e-06	3.1281e-06	2.9569e-06	4.4564e-06	2.9817e-06	1.4483e-06	2.9910e-06
β	0.6378	0.5560	0.7245	0.7258	0.6358	0.5416	0.6269	0.7263	0.5087
std	(0.2696)	(0.2971)	(0.2146)	(0.2478)	(0.2980)	(0.2557)	(0.2257)	(0.2586)	(0.3869)
median	0.7368	0.6567	0.8002	0.8149	0.7673	0.6562	0.6945	0.8054	0.7176
γ^*	134.9727	191.7168	186.9011	254.4028	272.7593	278.9618	298.3299	331.9039	235.2952
std	(47.8695)	(93.1766)	(76.3909)	(194.7410)	(235.2371)	(174.4594)	(157.3293)	(112.0556)	(131.0076)
median	128.3648	175.8916	175.0860	184.1932	222.8042	257.3391	297.1472	333.3806	208.0581
h_0^Q	5.0332e-04	2.2292e-04	8.3810e-05	2.7722e-04	6.7497e-05	0.0001	1.6755e-04	2.8175e-05	1.2714e-04
std	(2.5869e-03)	(2.2685e-04)	(5.7556e-05)	(1.5951e-03)	(9.4551e-05)	(1.0359e-04)	(6.6149e-04)	(3.2045e-05)	(1.6514e-04)
median	9.7724e-05	1.1206e-04	5.9665e-05	4.0202e-05	3.3140e-05	5.4035e-05	4.6554e-05	1.6522e-05	4.9003e-05
persistence	0.8865	0.9140	0.9172	0.9104	0.8766	0.9156	0.9374	0.9523	0.7879
std	(0.1325)	(0.0899)	(0.1260)	(0.1125)	(0.1771)	(0.0779)	(0.0690)	(0.0709)	(0.2623)
median	0.9423	0.9529	0.9643	0.9574	0.9469	0.9466	0.9650	0.9764	0.9247
MSE	226.2405	5.9261	2.0925	359.7248	12.4640	3.3711	211.6974	16.2416	37.4647
median MSE	1.2225	1.4688	1.3429	1.3109	1.7709	2.2106	2.1242	3.4242	11.9238
IVRMSE	0.2621	0.1229	0.0996	0.2395	0.1310	0.1137	0.2020	0.1526	0.1699
MAPE	1.1394	0.1243	0.1356	1.0100	0.3326	0.2018	0.7581	0.7822	0.2744
OptLL	-1.5013	-1.5540	-1.3515	-1.5935	-1.6063	-1.4534	-1.6737	-1.8768	-2.3977
OptLL	-87.7960	-91.8378	-99.8683	-155.6240	-172.1755	-180.1839	-253.9578	-325.6298	-437.7023