Results are obtained with h_0^P estimated

$h_0^Q = h_t^P$, **THEN FROZEN**									
$\boldsymbol{\theta}$	**2010**	**2011**	**2012**	**2013**	**2014**	**2015**	**2016**	**2017**	**2018**
ω	$3.1517e-11$	$3.7095e-11$	$4.0950e-11$	$4.3822e-11$	$5.2859e-11$	$6.9038e-11$	$5.2049e-08$	$1.3934e-08$	$1.9352e-08$
std	$(1.9072e-11)$	$(2.2054e-11)$	$(2.3431e-11)$	$(2.7462e-11)$	$(3.5492e-11)$	$(6.0541e-11)$	$(6.9060e-08)$	$(4.4314e-08)$	$(4.7494e-08)$
median	$3.1328e-11$	$4.2502e-11$	$4.8422e-11$	$4.0982e-11$	$5.2506e-11$	$4.8389e-11$	$6.9183e-10$	$1.7058e-10$	$7.8970e-11$
α	$2.8088e-06$	$3.0292e-06$	$3.2623e-06$	$3.4389e-06$	$3.2299e-06$	$3.8208e-06$	$5.0341e-06$	$4.8039e-06$	$4.0791e-06$
std	$(4.2913e-07)$	$(1.7175e-07)$	$(4.7242e-07)$	$(7.6499e-08)$	$(9.0338e-08)$	$(4.1726e-07)$	$(1.8378e-07)$	$(4.9792e-07)$	$(1.0416e-06)$
median	$2.9358e-06$	$3.0228e-06$	$3.3313e-06$	$3.4452e-06$	$3.2036e-06$	$3.5964e-06$	$5.0491e-06$	$4.8641e-06$	$4.3865e-06$
β	0.7411	0.7813	0.7629	0.7765	0.7523	0.7367	0.7177	0.7197	0.7032
std	(0.1052)	(0.0093)	(0.1090)	(0.0031)	(0.0077)	(0.0063)	(0.0056)	(0.0042)	(0.1455)
median	0.7582	0.7817	0.7792	0.7767	0.7513	0.7388	0.7197	0.7189	0.7258
γ^*	275.6090	256.6436	240.7929	241.2280	264.5967	250.6168	222.7025	228.1939	227.1206
std	(41.4136)	(10.1480)	(34.5735)	(2.9041)	(5.7709)	(12.4261)	(3.4957)	(14.6335)	(50.6202)
median	274.4756	255.3254	245.0618	241.1116	267.0552	256.3132	222.0226	226.3507	230.3491
h_0^Q	$1.2801e-04$	$1.5636e-04$	$8.7217e-05$	$6.0637e-05$	$6.5304e-05$	0.0001	$1.0037e-04$	$4.1069e-05$	$1.0044e-04$
std	$(8.8249e-05)$	$(1.0402e-04)$	$(4.4206e-05)$	$(3.1147e-05)$	$(3.7862e-05)$	$(6.6153e-05)$	$(7.2105e-05)$	$(2.3358e-05)$	$(8.2938e-05)$
median	$1.1288e-04$	$1.2644e-04$	$8.4289e-05$	$4.8973e-05$	$5.5260e-05$	$9.0858e-05$	$8.2538e-05$	$3.3382e-05$	$6.5660e-05$
persistency	0.9622	0.9805	0.9596	0.9765	0.9784	0.9748	0.9671	0.9676	0.9279
std	(0.1361)	(0.0009)	(0.1371)	(0.0007)	(0.0007)	(0.0028)	(0.0014)	(0.0028)	(0.1914)
median	0.9807	0.9805	0.9788	0.9764	0.9786	0.9762	0.9672	0.9671	0.9668
MSE	25.1600	45.5099	17.7076	81.0171	148.2900	145.0361	197.4627	388.4116	302.6200
median MSE	16.2905	21.1171	7.8864	64.8565	145.4392	134.4795	148.1795	373.2194	235.5039
IVRMSE	0.2895	0.3214	0.2153	0.2968	0.3693	0.4291	0.4336	0.4966	0.3862
MAPE	0.3566	0.4147	0.3856	0.6144	1.1283	1.6699	1.6469	2.2636	1.0177
OptLL Norm	-2.4669	-2.6922	-2.1918	-2.7866	-3.1707	-3.3213	-3.3369	-3.7556	-3.4888
OptLL	-137.0339	-161.6806	-151.2927	-256.5975	-310.6469	-403.4363	-499.6559	-620.0705	-648.6887
AIC	147.7208	169.6806	162.3185	264.5975	318.6469	411.4363	507.6559	628.0705	683.7173
AICc	148.5249	170.4493	162.9532	265.0716	319.0970	411.7996	507.9429	628.3312	683.9361
BIC	295.5488	339.6501	325.5824	531.2467	639.5872	825.9617	1019.2740	1260.4996	1372.4488