

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = \frac{\omega_0 + \alpha_0}{1 - \beta_0 - \alpha_0 \gamma_0^{*2}}$, WITH $\omega_0, \alpha_0, \beta_0, \gamma_0^{*2}$ FROM MLE UNDER P									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$1.0488e-07$ ($4.3237e-07$)	$5.8246e-07$ ($9.9623e-07$)	$2.5115e-07$ ($5.7761e-07$)	$1.6648e-07$ ($4.5215e-07$)	$2.3430e-07$ ($4.5167e-07$)	$7.7768e-08$ ($2.6235e-07$)	$1.1626e-07$ ($2.7833e-07$)	$8.2065e-08$ ($3.2339e-07$)	$7.6451e-08$ ($3.3181e-07$)
α	$8.4165e-06$ ($6.7016e-06$)	$4.4508e-06$ ($2.4687e-06$)	$2.8014e-06$ ($1.4378e-06$)	$2.5121e-06$ ($1.4269e-06$)	$2.5227e-06$ ($2.2280e-06$)	$2.9788e-06$ ($1.3795e-06$)	$2.2257e-06$ ($9.4056e-07$)	$1.3120e-06$ ($7.8262e-07$)	$1.4571e-06$ ($7.2941e-07$)
β	0.6871 (0.1397)	0.5490 (0.2245)	0.7000 (0.1376)	0.7605 (0.1253)	0.6585 (0.1859)	0.5583 (0.1226)	0.5809 (0.1377)	0.6908 (0.1482)	0.6101 (0.1371)
γ^*	197.5895 (79.0995)	347.0532 (210.7790)	349.9407 (182.3969)	311.1355 (155.5853)	419.7989 (230.8533)	397.9111 (128.9083)	439.0339 (115.1693)	454.7184 (207.7471)	502.1111 (132.1111)
h_0^Q	$1.2420e-04$ ($7.7985e-05$)	$1.7303e-04$ ($1.3864e-04$)	$7.7115e-05$ ($3.0317e-05$)	$4.6121e-05$ ($2.5813e-05$)	$4.3171e-05$ ($3.8513e-05$)	0.0001 ($4.8647e-05$)	$6.1981e-05$ ($4.8685e-05$)	$1.7690e-05$ ($1.1101e-05$)	$6.7041e-05$ ($5.9641e-05$)
MSE	0.3344	0.4992	0.3164	0.1865	0.2756	0.4952	0.5942	0.8425	1.4000
$IVRMSE$	0.0821	0.0916	0.1231	0.1047	0.1211	0.1351	0.1270	0.1390	0.1400