

Results are obtained with h_0^P estimated

CALIBRATED PARAMETERS ON WEDNESDAYS, $h_0^Q = ht^P$, THEN 1 WEEK UPDATED UNDER Q									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$2.9372e-07$	$8.3428e-06$	$1.9798e-09$	$1.4603e-06$	$1.9936e-06$	$4.7130e-07$	$6.9594e-07$	$3.5609e-07$	$2.8350e-07$
std	$(1.5899e-06)$	$(2.7177e-05)$	$(4.0482e-09)$	$(4.9823e-06)$	$(6.7868e-06)$	$(2.5577e-06)$	$(3.0411e-06)$	$(2.0030e-06)$	$(1.8911e-06)$
median	$4.2959e-10$	$2.1679e-09$	$1.1009e-09$	$1.4234e-09$	$1.3082e-09$	$1.3856e-09$	$7.3148e-10$	$2.9299e-10$	$4.3848e-10$
α	$2.6179e-05$	$2.2651e-05$	$2.0039e-05$	$1.5773e-05$	$1.3702e-05$	$1.3916e-05$	$1.4253e-05$	$9.1931e-06$	$1.4938e-05$
std	$(2.1706e-05)$	$(2.2461e-05)$	$(1.7805e-05)$	$(1.2289e-05)$	$(9.1911e-06)$	$(7.4013e-06)$	$(8.6749e-06)$	$(5.0026e-06)$	$(1.2109e-05)$
median	$2.1958e-05$	$1.9805e-05$	$1.4954e-05$	$1.5487e-05$	$1.3321e-05$	$1.2722e-05$	$1.3097e-05$	$9.1517e-06$	$1.5464e-05$
β	0.4597	0.3159	0.4507	0.3427	0.1703	0.1908	0.2213	0.1635	0.2141
std	(0.3333)	(0.3216)	(0.3648)	(0.3819)	(0.2815)	(0.2349)	(0.3006)	(0.3075)	(0.3211)
median	0.5280	0.3131	0.6081	0.0023	0.0002	0.0090	0.0006	0.0001	0.0001
γ^*	152.9585	257.3214	173.7617	247.3587	220.0693	223.2081	256.9357	271.4808	173.2928
std	(151.4998)	(289.2871)	(124.0874)	(267.6364)	(206.2198)	(50.0536)	(247.3525)	(186.4748)	(126.4052)
median	112.7097	148.3374	137.7486	166.2098	189.4759	226.1581	201.7685	233.7905	155.2827
h_0^Q	$1.8223e-04$	$3.8904e-04$	$1.7339e-02$	$4.3557e-04$	$2.2272e-03$	0.0001	$4.4099e-04$	$9.8437e-04$	$3.3125e-04$
std	$(3.1877e-04)$	$(8.6076e-04)$	$(1.2058e-01)$	$(2.5955e-03)$	$(1.4869e-02)$	$(1.2548e-04)$	$(2.1257e-03)$	$(6.0874e-03)$	$(1.1695e-03)$
median	$1.0669e-04$	$2.3320e-04$	$6.9032e-05$	$4.5761e-05$	$3.9921e-05$	$8.4594e-05$	$5.0257e-05$	$2.0248e-05$	$5.2086e-05$
persistence	0.8128	0.8243	0.7739	0.7081	0.6449	0.7931	0.7524	0.6538	0.5870
std	(0.1873)	(0.1406)	(0.2400)	(0.2390)	(0.2471)	(0.1014)	(0.1541)	(0.2214)	(0.3019)
median	0.8790	0.8230	0.8744	0.7076	0.6817	0.7949	0.7223	0.6810	0.6351
MSE	9.7524	33.3817	11001.0677	111.6171	2993.5580	35.9510	346.3288	1348.0144	553.0027
median MSE	4.0110	6.1030	5.4600	5.1855	9.7501	21.4788	20.7609	27.1687	32.2412
IVRMSE	0.1698	0.2538	1.2289	0.2091	0.5618	0.2566	0.3483	0.4248	0.3429
MAPE	0.2917	0.4590	8.7008	0.5331	4.1787	0.6761	2.0044	2.9383	2.4796
OptLL	158.8844	154.2561	182.6992	268.8077	245.4039	300.3246	377.1797	443.1593	428.7699