

Figure 1. Variability of model parameters calibrated under three different scenarios: (1) fixed random seeds, (2) varying random seeds for initial guesses, and (3) the bootstrapping method.

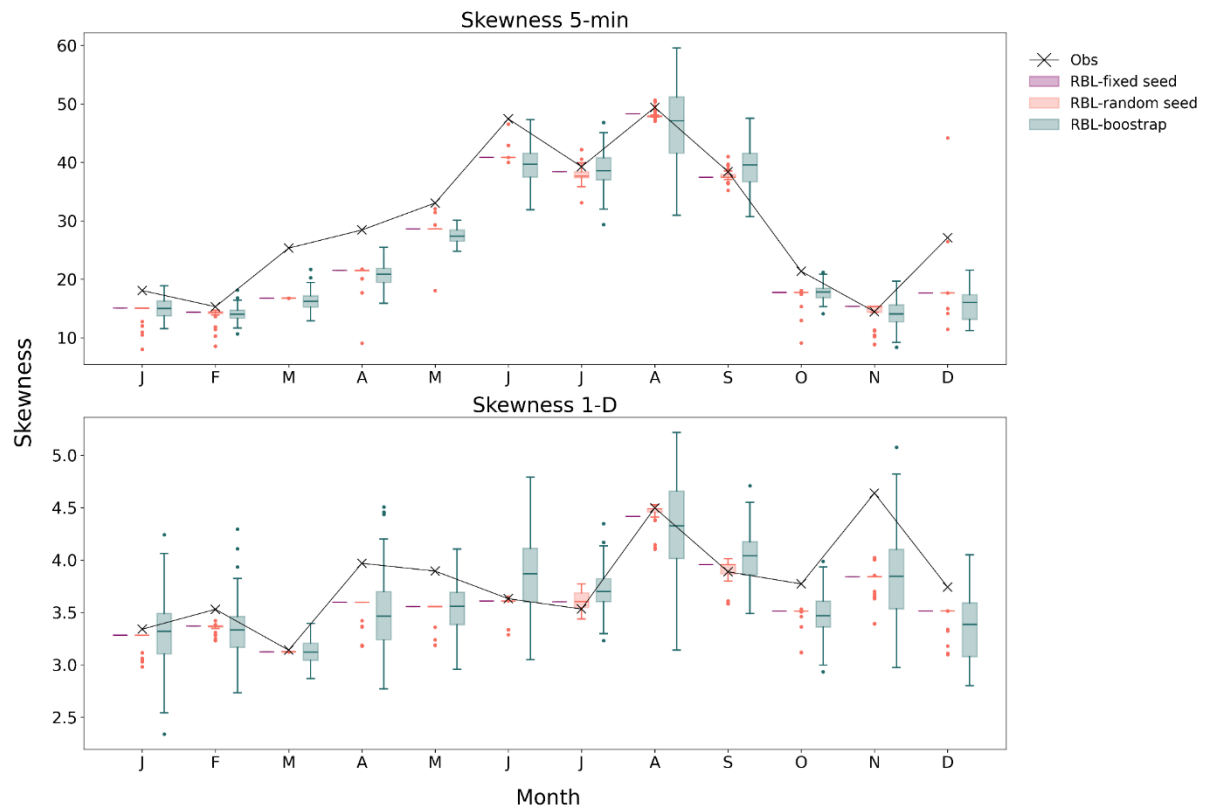


Figure 2. The corresponding 5-min and 1-day skewness estimates computed using the model parameters shown in Fig. 1.