

Results are obtained with h_0^P estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), h_0^P IS ESTIMATED									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$4.9786e-12$	$6.8729e-12$	$4.3520e-12$	$2.1243e-12$	$4.4677e-12$	$4.6459e-12$	$5.3720e-08$	$1.3455e-08$	$2.5847e-08$
std	($2.5440e-12$)	($9.3121e-12$)	($3.3343e-12$)	($1.0334e-12$)	($4.6145e-12$)	($6.3843e-12$)	($6.9933e-08$)	($4.3955e-08$)	($5.4676e-08$)
α	$2.8645e-06$	$3.0251e-06$	$3.3176e-06$	$3.4298e-06$	$3.2345e-06$	$3.8367e-06$	$5.0097e-06$	$4.7858e-06$	$4.2950e-06$
std	($1.6263e-07$)	($1.4965e-07$)	($9.8398e-08$)	($9.1024e-08$)	($9.6257e-08$)	($4.4114e-07$)	($3.0257e-07$)	($5.1022e-07$)	($6.3185e-07$)
β	0.7557	0.7817	0.7784	0.7764	0.7524	0.7372	0.7188	0.7196	0.7324
std	(0.0087)	(0.0088)	(0.0038)	(0.0033)	(0.0085)	(0.0091)	(0.0105)	(0.0042)	(0.0127)
γ	281.1031	255.9455	244.4738	239.6074	262.2241	247.7985	221.2435	227.1399	232.8472
std	(14.0370)	(9.1797)	(4.2966)	(3.8619)	(6.0705)	(12.6628)	(4.5813)	(15.0732)	(19.3888)
λ	-0.6686	0.1149	0.8450	1.5824	1.6283	1.5275	1.1783	1.1495	1.7780
std	(0.1859)	(0.1649)	(0.4299)	(0.2289)	(0.1371)	(0.1714)	(0.1272)	(0.1072)	(0.5702)
h_0^P	$1.7769e-04$	$1.5068e-04$	$2.7730e-04$	$1.5454e-04$	$4.7571e-05$	$3.8895e-05$	$3.3682e-05$	$1.1355e-04$	$1.7244e-03$
std	($1.0680e-04$)	($9.0269e-05$)	($2.0641e-04$)	($1.2388e-04$)	($2.5907e-05$)	($3.4979e-05$)	($2.8698e-05$)	($8.0638e-05$)	($2.0224e-03$)
persistence	0.9814	0.9796	0.9766	0.9732	0.9747	0.9709	0.9635	0.9641	0.9617
std	(0.0010)	(0.0008)	(0.0015)	(0.0012)	(0.0007)	(0.0029)	(0.0022)	(0.0029)	(0.0057)
logLikValue	3.0532	3.0791	3.1540	3.2141	3.2362	3.2307	3.2014	3.2182	3.2902