

Results are obtained with h_0^P not estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), h_0^P IS NOT ESTIMATED, r IS TAKEN FROM DAY TBILL									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$5.6341e-08$	$6.7810e-09$	$2.1707e-08$	$8.9340e-10$	$3.2318e-09$	$1.6981e-12$	$2.0561e-07$	$1.1139e-07$	$1.0619e-06$
std	($2.8839e-07$)	($4.8876e-08$)	($9.3008e-08$)	($6.3678e-09$)	($2.3293e-08$)	($6.6357e-13$)	($2.7313e-07$)	($2.3166e-07$)	($3.3852e-06$)
α	$3.0732e-06$	$3.2260e-06$	$3.7692e-06$	$3.7183e-06$	$3.3247e-06$	$3.8679e-06$	$5.0341e-06$	$5.0237e-06$	$5.9608e-06$
std	($3.1563e-07$)	($3.7724e-07$)	($7.2505e-07$)	($4.9142e-07$)	($2.2786e-07$)	($5.3967e-07$)	($2.9546e-07$)	($6.1251e-07$)	($3.2893e-06$)
β	0.7585	0.7853	0.7818	0.7812	0.7555	0.7372	0.7086	0.7158	0.6986
std	(0.0177)	(0.0133)	(0.0139)	(0.0097)	(0.0109)	(0.0068)	(0.0176)	(0.0194)	(0.0578)
γ	269.5014	246.0885	228.4516	227.5471	256.8109	247.3765	224.7259	222.6907	210.0431
std	(20.4148)	(22.1534)	(25.3592)	(19.5312)	(13.7139)	(17.9073)	(11.3476)	(20.4264)	(33.6306)
λ	-0.7454	0.0417	0.7849	1.5682	1.6064	1.5024	1.1445	1.0984	1.7496
std	(0.1850)	(0.1751)	(0.3841)	(0.1255)	(0.1361)	(0.1626)	(0.1261)	(0.1209)	(0.5206)
h_0^P	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$	$5.4364e-06$
std	($3.4212e-21$)	($3.4212e-21$)	($3.4218e-21$)	($3.4218e-21$)	($3.4212e-21$)	($3.4212e-21$)	($3.4212e-21$)	($3.4212e-21$)	($4.2782e-21$)
persistence	0.9799	0.9784	0.9739	0.9712	0.9740	0.9707	0.9622	0.9619	0.9417
std	(0.0030)	(0.0024)	(0.0048)	(0.0033)	(0.0017)	(0.0037)	(0.0030)	(0.0039)	(0.0497)
logLikValue	3.1033	3.1319	3.1446	3.2115	3.2346	3.2294	3.1992	3.2140	3.2710