

Results are obtained with h_0^P estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), h_0^P IS ESTIMATED, r IS TAKEN FROM AVERAGE 10 YEARS YIELD									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$2.7792e-12$	$4.2727e-12$	$6.1272e-12$	$7.9468e-12$	$3.9016e-12$	$5.7386e-12$	$4.3243e-08$	$9.4971e-09$	$6.0201e-08$
std	($1.5438e-12$)	($2.7469e-12$)	($3.5879e-12$)	($7.8701e-12$)	($8.2353e-12$)	($1.1002e-11$)	($6.5325e-08$)	($3.9507e-08$)	($1.1125e-07$)
α	$2.8432e-06$	$3.0108e-06$	$3.3280e-06$	$3.4479e-06$	$3.2260e-06$	$3.8430e-06$	$5.0570e-06$	$4.7246e-06$	$4.2666e-06$
std	($1.7286e-07$)	($1.4165e-07$)	($6.8689e-08$)	($7.2687e-08$)	($1.0531e-07$)	($4.4526e-07$)	($1.9333e-07$)	($5.1620e-07$)	($6.2466e-07$)
β	0.7547	0.7800	0.7765	0.7741	0.7481	0.7330	0.7166	0.7213	0.7367
std	(0.0091)	(0.0081)	(0.0039)	(0.0033)	(0.0076)	(0.0066)	(0.0043)	(0.0037)	(0.0104)
γ	282.8585	257.5843	245.0729	240.1082	265.0348	249.7986	220.9651	228.0517	231.3438
std	(15.0375)	(8.3938)	(3.7021)	(3.0827)	(5.6623)	(13.0000)	(4.1436)	(15.0428)	(18.6135)
λ	-1.2113	-0.4436	0.3685	1.0834	1.1370	1.1814	1.0382	1.3007	2.3327
std	(0.1966)	(0.1676)	(0.4117)	(0.1261)	(0.1439)	(0.1114)	(0.1431)	(0.1788)	(0.6399)
h_0^P	$1.8925e-04$	$1.5470e-04$	$2.9586e-04$	$1.6269e-04$	$4.8351e-05$	$4.3975e-05$	$3.5433e-05$	$1.2264e-04$	$1.8069e-03$
std	($1.0676e-04$)	($9.3188e-05$)	($2.0649e-04$)	($1.3011e-04$)	($2.5633e-05$)	($3.5915e-05$)	($3.0087e-05$)	($7.3911e-05$)	($2.0079e-03$)
persistence	0.9813	0.9795	0.9764	0.9728	0.9746	0.9707	0.9633	0.9646	0.9614
std	(0.0010)	(0.0008)	(0.0014)	(0.0007)	(0.0008)	(0.0029)	(0.0016)	(0.0029)	(0.0063)
logLikValue	3.1120	3.1381	3.1539	3.2156	3.2363	3.2308	3.2015	3.2191	3.2950