

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 AVERAGE 10 YEARS YIELD									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$4.9926e-08$	$4.9360e-09$	$1.5269e-08$	$3.1161e-12$	$2.1960e-09$	$1.7980e-12$	$1.8517e-07$	$1.2163e-07$	$1.1027e-06$
std	($2.8011e-07$)	($3.5577e-08$)	($7.4290e-08$)	($3.2901e-12$)	($1.5822e-08$)	($7.9499e-13$)	($2.6672e-07$)	($2.4756e-07$)	($3.3478e-06$)
α	$3.0637e-06$	$3.2248e-06$	$3.7803e-06$	$3.7309e-06$	$3.3222e-06$	$3.8758e-06$	$5.0394e-06$	$5.0119e-06$	$5.9488e-06$
std	($3.3829e-07$)	($3.9819e-07$)	($7.4221e-07$)	($5.0790e-07$)	($2.3878e-07$)	($5.5394e-07$)	($2.9449e-07$)	($6.1558e-07$)	($3.2486e-06$)
β	0.7583	0.7839	0.7809	0.7794	0.7524	0.7343	0.7083	0.7167	0.6987
std	(0.0166)	(0.0133)	(0.0139)	(0.0103)	(0.0116)	(0.0069)	(0.0168)	(0.0203)	(0.0608)
γ	270.2479	247.1712	228.6825	228.2088	258.7478	248.6481	224.7567	222.5834	209.8967
std	(21.0886)	(23.3523)	(25.9746)	(20.2147)	(14.5602)	(18.7089)	(11.1721)	(20.5064)	(34.0635)
λ	-1.3006	-0.5084	0.2848	1.0382	1.1094	1.1512	1.0047	1.2455	2.3162
std	(0.1897)	(0.1787)	(0.3801)	(0.1254)	(0.1475)	(0.1219)	(0.1429)	(0.1657)	(0.6119)
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	0.9783	0.9738	0.9710	0.9739	0.9705	0.9623	0.9619	0.9416
std	(0.0031)	(0.0026)	(0.0049)	(0.0034)	(0.0018)	(0.0038)	(0.0029)	(0.0039)	(0.0489)
logLikValue	3.1020	3.1308	3.1437	3.2107	3.2337	3.2289	3.1991	3.2142	3.2716