

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 DAY YIELD									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$4.0162e-12$	$5.4196e-12$	$3.2125e-12$	$2.2365e-12$	$6.0457e-12$	$6.3447e-12$	$5.1926e-08$	$9.6015e-09$	$2.4447e-08$
std	($2.2742e-12$)	($3.4308e-12$)	($1.8383e-12$)	($1.5731e-12$)	($5.4913e-12$)	($1.0528e-11$)	($7.2390e-08$)	($3.9880e-08$)	($5.0874e-08$)
α	$2.8650e-06$	$3.0234e-06$	$3.3305e-06$	$3.4413e-06$	$3.2357e-06$	$3.8378e-06$	$5.0497e-06$	$4.7422e-06$	$4.2866e-06$
std	($1.6251e-07$)	($1.3521e-07$)	($6.7384e-08$)	($7.2753e-08$)	($1.0169e-07$)	($4.3435e-07$)	($1.9958e-07$)	($4.9999e-07$)	($6.2624e-07$)
β	0.7559	0.7819	0.7782	0.7762	0.7517	0.7359	0.7177	0.7195	0.7331
std	(0.0085)	(0.0082)	(0.0037)	(0.0031)	(0.0073)	(0.0067)	(0.0054)	(0.0044)	(0.0123)
γ	280.9745	255.8726	244.0111	239.1679	262.5456	248.4333	220.6602	228.3583	232.5514
std	(13.8638)	(8.2207)	(3.4893)	(3.0948)	(5.2052)	(12.3835)	(4.1453)	(15.1035)	(19.4464)
λ	-0.6600	0.1033	0.8642	1.6110	1.6303	1.5271	1.1717	1.1447	1.7831
std	(0.1902)	(0.1642)	(0.4155)	(0.1266)	(0.1330)	(0.1588)	(0.1319)	(0.1022)	(0.5443)
h_0^P	$1.8694e-04$	$1.5305e-04$	$2.9051e-04$	$1.6191e-04$	$4.7426e-05$	$4.3778e-05$	$3.5419e-05$	$1.2328e-04$	$1.8936e-03$
std	($1.0503e-04$)	($9.1372e-05$)	($2.0069e-04$)	($1.2818e-04$)	($2.6580e-05$)	($3.5343e-05$)	($3.0060e-05$)	($7.4849e-05$)	($2.1250e-03$)
persistence	0.9813	0.9796	0.9765	0.9730	0.9747	0.9708	0.9633	0.9644	0.9614
std	(0.0010)	(0.0008)	(0.0014)	(0.0007)	(0.0007)	(0.0029)	(0.0017)	(0.0028)	(0.0057)
logLikValue	3.1134	3.1392	3.1548	3.2165	3.2371	3.2313	3.2016	3.2190	3.2948