

Results are obtained with h_0^P not estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), h_0^P IS NOT ESTIMATED									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$4.9786e-12$	$6.8729e-12$	$4.3070e-12$	$2.1153e-12$	$4.5158e-12$	$4.6974e-12$	$5.4753e-08$	$1.0739e-08$	$2.4304e-08$
std	($2.5440e-12$)	($9.3121e-12$)	($3.3354e-12$)	($1.0528e-12$)	($4.6460e-12$)	($6.4354e-12$)	($7.0206e-08$)	($3.9640e-08$)	($5.2954e-08$)
α	$2.8645e-06$	$3.0251e-06$	$3.3309e-06$	$3.4392e-06$	$3.2333e-06$	$3.8471e-06$	$5.0427e-06$	$4.7757e-06$	$4.2730e-06$
std	($1.6263e-07$)	($1.4965e-07$)	($6.9978e-08$)	($7.5828e-08$)	($9.6811e-08$)	($4.3882e-07$)	($1.8606e-07$)	($5.0984e-07$)	($6.2838e-07$)
β	0.7557	0.7817	0.7782	0.7762	0.7518	0.7363	0.7175	0.7197	0.7333
std	(0.0087)	(0.0088)	(0.0036)	(0.0032)	(0.0074)	(0.0065)	(0.0056)	(0.0043)	(0.0125)
γ	281.1031	255.9455	243.9846	239.2676	262.6239	247.9208	220.8552	227.3855	232.9115
std	(14.0370)	(9.1797)	(3.5550)	(3.2157)	(5.3793)	(12.7546)	(3.6403)	(15.1128)	(19.5623)
λ	-0.6686	0.1149	0.8716	1.6130	1.6336	1.5308	1.1749	1.1504	1.8159
std	(0.1859)	(0.1649)	(0.4158)	(0.1275)	(0.1329)	(0.1713)	(0.1260)	(0.1080)	(0.5644)
h_0^P	$1.7769e-04$	$1.5068e-04$	$2.8818e-04$	$1.6060e-04$	$4.8486e-05$	$3.9643e-05$	$3.4330e-05$	$1.1573e-04$	$1.8279e-03$
std	($1.0680e-04$)	($9.0269e-05$)	($2.0276e-04$)	($1.2234e-04$)	($2.5281e-05$)	($3.4890e-05$)	($2.8584e-05$)	($7.9827e-05$)	($2.0365e-03$)
persistence	0.9814	0.9796	0.9765	0.9730	0.9747	0.9708	0.9633	0.9642	0.9615
std	(0.0010)	(0.0008)	(0.0014)	(0.0007)	(0.0007)	(0.0029)	(0.0016)	(0.0028)	(0.0058)
logLikValue	3.1133	3.1393	3.1546	3.2163	3.2370	3.2315	3.2017	3.2187	3.2944