

Results are obtained with h_0^P estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), h_0^P ESTIMATED									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$3.2471e-11$	$3.7260e-11$	$4.0801e-11$	$4.4358e-11$	$5.1345e-11$	$6.7672e-11$	$5.3989e-08$	$1.3672e-08$	$2.5992e-08$
std	$(1.8702e-11)$	$(2.2181e-11)$	$(2.2912e-11)$	$(2.7067e-11)$	$(3.5885e-11)$	$(6.0739e-11)$	$(6.9836e-08)$	$(4.3927e-08)$	$(5.4680e-08)$
α	$2.8646e-06$	$3.0327e-06$	$3.3176e-06$	$3.4298e-06$	$3.2345e-06$	$3.8367e-06$	$5.0098e-06$	$4.7859e-06$	$4.2951e-06$
std	$(1.6263e-07)$	$(1.7088e-07)$	$(9.8402e-08)$	$(9.1026e-08)$	$(9.6265e-08)$	$(4.4112e-07)$	$(3.0255e-07)$	$(5.1019e-07)$	$(6.3185e-07)$
β	0.7557	0.7817	0.7784	0.7764	0.7524	0.7372	0.7188	0.7196	0.7324
std	(0.0087)	(0.0088)	(0.0038)	(0.0033)	(0.0085)	(0.0091)	(0.0105)	(0.0042)	(0.0127)
γ	281.1041	255.6267	244.4727	239.6072	262.2239	247.8002	221.2495	227.1427	232.8483
std	(14.0379)	(9.7941)	(4.2959)	(3.8623)	(6.0708)	(12.6609)	(4.5794)	(15.0710)	(19.3878)
λ	-0.6694	0.1175	0.8455	1.5825	1.6284	1.5274	1.1784	1.1498	1.7781
std	(0.1859)	(0.1647)	(0.4294)	(0.2290)	(0.1371)	(0.1717)	(0.1271)	(0.1070)	(0.5702)
h_0^P	$1.7770e-04$	$1.4799e-04$	$2.7731e-04$	$1.5455e-04$	$4.7574e-05$	$3.8897e-05$	$3.3683e-05$	$1.1355e-04$	$1.7245e-03$
std	$(1.0680e-04)$	$(9.2622e-05)$	$(2.0642e-04)$	$(1.2388e-04)$	$(2.5907e-05)$	$(3.4980e-05)$	$(2.8699e-05)$	$(8.0641e-05)$	$(2.0226e-03)$
persistence	0.9814	0.9795	0.9766	0.9732	0.9747	0.9709	0.9635	0.9641	0.9617
std	(0.0010)	(0.0009)	(0.0015)	(0.0012)	(0.0007)	(0.0029)	(0.0022)	(0.0029)	(0.0057)