

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 DAY YIELD									
θ	2010	2011	2012	2013	2014	2015	2016	2017	2018
ω	$5.6293e-08$	$6.7811e-09$	$2.1686e-08$	$8.9335e-10$	$3.2322e-09$	$1.6836e-12$	$2.0459e-07$	$1.1056e-07$	$1.0603e-06$
std	($2.8829e-07$)	($4.8876e-08$)	($9.2916e-08$)	($6.3678e-09$)	($2.3296e-08$)	($7.7500e-13$)	($2.7282e-07$)	($2.3065e-07$)	($3.3868e-06$)
α	$3.0731e-06$	$3.2260e-06$	$3.7692e-06$	$3.7183e-06$	$3.3247e-06$	$3.8680e-06$	$5.0343e-06$	$5.0244e-06$	$5.9615e-06$
std	($3.1579e-07$)	($3.7732e-07$)	($7.2513e-07$)	($4.9149e-07$)	($2.2791e-07$)	($5.4000e-07$)	($2.9554e-07$)	($6.1244e-07$)	($3.2910e-06$)
β	0.7585	0.7853	0.7818	0.7812	0.7555	0.7371	0.7086	0.7158	0.6985
std	(0.0177)	(0.0133)	(0.0139)	(0.0097)	(0.0109)	(0.0068)	(0.0176)	(0.0194)	(0.0577)
γ	269.5090	246.0917	228.4525	227.5499	256.8224	247.3959	224.7212	222.6951	210.0528
std	(20.4183)	(22.1564)	(25.3611)	(19.5339)	(13.7199)	(17.9153)	(11.3459)	(20.4200)	(33.6111)
λ	-0.7488	0.0413	0.7836	1.5667	1.6039	1.4974	1.1392	1.0886	1.7237
std	(0.1857)	(0.1748)	(0.3840)	(0.1256)	(0.1358)	(0.1632)	(0.1267)	(0.1206)	(0.5167)
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	0.9784	0.9739	0.9712	0.9740	0.9706	0.9622	0.9619	0.9417
std	(0.0030)	(0.0024)	(0.0048)	(0.0033)	(0.0017)	(0.0037)	(0.0030)	(0.0039)	(0.0498)
logLikValue	3.1033	3.1319	3.1446	3.2115	3.2345	3.2294	3.1992	3.2140	3.2710