

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	$1.2975e-08$	$3.2071e-12$	$2.0489e-12$	$1.6771e-12$	$1.7948e-12$	$9.1234e-10$	$1.1257e-07$	$2.8390e-08$	$1.5237e-08$
std	($9.3544e-08$)	($1.6706e-12$)	($8.3607e-13$)	($3.2492e-13$)	($4.1343e-13$)	($6.5663e-09$)	($1.9703e-07$)	($7.3088e-08$)	($4.5894e-08$)
α	$3.2426e-06$	$3.2882e-06$	$3.6342e-06$	$3.6247e-06$	$3.2728e-06$	$3.9255e-06$	$5.0397e-06$	$4.9122e-06$	$5.1993e-06$
std	($5.1623e-07$)	($5.6061e-07$)	($3.8885e-07$)	($3.7564e-07$)	($2.1511e-07$)	($4.8847e-07$)	($3.0158e-07$)	($5.6932e-07$)	($9.4272e-07$)
β	0.7641	0.7873	0.7820	0.7807	0.7541	0.7391	0.7146	0.7218	0.7320
std	(0.0160)	(0.0143)	(0.0068)	(0.0089)	(0.0097)	(0.0078)	(0.0146)	(0.0072)	(0.0112)
γ	259.9071	243.5292	231.3806	230.6035	259.8048	243.9299	222.1938	222.9146	209.6194
std	(27.2834)	(27.3670)	(15.9871)	(17.5083)	(11.5974)	(15.6667)	(10.6361)	(16.8265)	(22.9594)
λ	-0.6689	0.1146	0.8707	1.6144	1.6355	1.5327	1.1768	1.1490	1.9568
std	(0.1863)	(0.1641)	(0.4153)	(0.1284)	(0.1331)	(0.1707)	(0.1267)	(0.1072)	(0.5958)
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	0.9791	0.9780	0.9747	0.9717	0.9744	0.9702	0.9628	0.9630	0.9552
std	(0.0037)	(0.0035)	(0.0026)	(0.0025)	(0.0015)	(0.0033)	(0.0023)	(0.0036)	(0.0085)
logLikValue	3.1061	3.1314	3.1425	3.2084	3.2343	3.2299	3.1995	3.2121	3.2642