Results are obtained with r weekly tbill over the calibration period, MLE P parameters obtained with weekly tbill r

MULTIPLE OPIIONS CALIBRATION EXERCISE OVER 6 MONTHS, IN-SAMPLE RESULTS										
values	ω	α	β	γ^*	h_0^Q	**persistency**	**OptLL**	**normOptLL**	**MSE**	**IVRMSE**
					2010					
h0 P	$1.5502e-06$	$1.4435e-06$	0.7372	410.4512	$5.0546e-05$	0.9804	-108.4818	503.6837	13.3054	0.1778
h0 RV	$1.8193e-06$	$1.4942e-06$	0.7013	430.6558	$1.9879e-05$	0.9784	-111.6489	497.3496	14.1160	0.1936
h0 Q	$1.5847e-06$	$1.4402e-06$	0.7319	415.2158	$4.8527e-05$	0.9802	-108.7450	503.1573	13.3311	0.1790
h0 est	$5.4896e-12$	$1.9170e-06$	0.8879	228.4787	$6.3562e-09$	0.9880	-109.9964	500.6544	14.1662	0.1850
					2011					
h0 P	$3.3954e-06$	$3.0706e-06$	0.5280	364.3904	$2.2179e-05$	0.9357	-111.7570	534.9758	10.2962	0.1715
h0 RV	$3.4131e-06$	$3.0696e-06$	0.5255	365.4702	$1.9261e-05$	0.9355	-111.9115	534.6668	10.3470	0.1723
h0 Q	$3.4173e-06$	$3.0763e-06$	0.5249	365.3222	$1.5182e-05$	0.9354	-112.1191	534.2515	10.4213	0.1748
h0 est	$2.4415e-06$	$2.9841e-06$	0.6151	333.2040	$7.9925e-05$	0.9465	-110.3720	537.7457	9.5166	0.1590
					2012					
h0 P	$7.0533e-07$	$1.2777e-06$	0.7652	415.5118	$1.3461e-04$	0.9858	-136.6697	575.2118	9.8532	0.1633
h0 RV	$3.4554e-10$	$7.1962e-06$	0.7267	172.7518	$3.8907e-05$	0.9415	-140.1892	568.1728	17.4005	0.1939
h0 Q	$4.0196e-07$	$9.2171e-07$	0.7673	493.8769	$1.2516e-04$	0.9921	-136.3439	575.8633	8.4838	0.1598
h0 est	$1.6131e-09$	$4.7746e-06$	0.7777	196.4648	$1.9981e-04$	0.9620	-134.8360	578.8792	11.6967	0.1697
					2013					
h0 P	$1.5948e-06$	$9.1822e-07$	0.5442	675.6808	$8.7968e-05$	0.9634	-182.7866	837.6525	8.2898	0.1964
h0 RV	$6.7633e-06$	$4.6479e-06$	0.2084	353.9346	$3.9988e-04$	0.7906	-194.3790	814.4677	16.4886	0.1941
h0 Q	$1.1296e-06$	$7.3112e-07$	0.6229	694.0371	$7.1336e-05$	0.9750	-177.9927	847.2403	7.4273	0.1934
h0 est	$6.7657e-07$	$6.1201e-07$	0.7526	615.6910	$5.2196e-05$	0.9846	-170.8257	861.5744	6.6257	0.1680
					2014					
h0 P	$7.9291e-07$	$5.5089e-07$	0.6141	812.5050	$4.0975e-05$	0.9778	-170.7505	859.5459	5.9373	0.1371
h0 RV	$4.6841e-07$	$1.0087e-06$	0.7804	441.0921	$2.5493e-05$	0.9766	-165.9408	869.1652	5.1187	0.1277
h0 Q	$8.1643e-07$	$4.9241e-07$	0.5754	904.8698	$4.0883e-05$	0.9785	-170.7833	859.4803	5.9006	0.1419
h0 est	$5.0796e-07$	$7.5559e-07$	0.7343	570.8484	$3.0956e-05$	0.9806	-166.8362	867.3745	4.9337	0.1312
					2015					
h0 P	$2.3075e-07$	$2.3686e-06$	0.6079	386.5883	$1.4584e-04$	0.9619	-206.4102	927.8400	13.3828	0.1662
h0 RV	$4.0466e-08$	$3.5949e-06$	0.6017	309.2074	$8.1791e-05$	0.9454	-215.2464	910.1674	18.7605	0.1794
h0 Q	$1.5193e-09$	$2.0612e-06$	0.6522	393.0535	$1.1998e-04$	0.9707	-206.8422	926.9758	13.1074	0.1695
h0 est	$4.5914e-07$	$2.7493e-06$	0.5677	373.7839	$1.7612e-04$	0.9519	-206.3256	928.0090	14.1424	0.1719
					2016					
h0 P	$1.7429e-06$	$4.2359e-07$	0.0001	1514.3094	$1.6478e-04$	0.9715	-328.1463	1274.4695	15.5751	0.1953
h0 RV	$1.8799e-06$	$5.5500e-07$	0.1455	1217.1177	$1.9865e-04$	0.9676	-336.7824	1257.1974	17.0366	0.1995
h0 Q	$1.7858e-06$	$4.2753e-07$	0.0004	1506.1693	$1.7953e-04$	0.9703	-332.7448	1265.2724	16.6834	0.2013
h0 est	$1.0338e-06$	$7.0508e-07$	0.3898	916.1404	$8.6172e-05$	0.9815	-320.3669	1290.0284	11.1357	0.1850
					2017					
h0 P	$3.2911e-06$	$1.4768e-06$	0.1688	689.4307	$5.6402e-05$	0.8708	-352.1984	1394.6529	22.8060	0.1979
h0 RV	$3.2509e-06$	$1.8585e-06$	0.3199	541.1871	$1.3258e-05$	0.8643	-349.4779	1400.0938	21.8908	0.1929
h0 Q	$1.1999e-10$	$7.2981e-07$	0.7224	603.9072	$4.2575e-05$	0.9886	-354.5172	1390.0153	17.0014	0.2108
h0 est	$3.6243e-12$	$5.5371e-07$	0.7520	660.5770	$3.4675e-05$	0.9936	-344.7702	1409.5093	15.3228	0.2022
					2018					
h0 P	$2.1334e-07$	$2.5483e-06$	0.7340	288.7839	$2.3863e-05$	0.9465	-481.9244	1703.5982	37.5518	0.1533
h0 RV	$5.2173e-07$	$2.1449e-06$	0.7007	340.0366	$5.7185e-06$	0.9487	-475.0038	1717.4393	35.4524	0.1517
h0 Q	$2.3433e-07$	$2.5020e-06$	0.7330	292.3831	$2.0074e-05$	0.9469	-480.5931	1706.2608	37.2105	0.1525
h0 est	$3.3747e-07$	$2.3248e-06$	0.7241	310.4976	$9.8869e-06$	0.9483	-476.4514	1714.5441	36.3754	0.1506