

Results are obtained with  $h_0^P$  estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), $h_0^P$ IS ESTIMATED, $r$ IS TAKEN FROM DAY TBILL									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$4.2664e-12$	$6.2594e-12$	$3.8059e-12$	$2.1664e-12$	$5.8573e-12$	$2.5329e-12$	$5.2587e-08$	$9.7218e-09$	$2.5862e-08$
<b>std</b>	$(2.2671e-12)$	$(5.8527e-12)$	$(2.9760e-12)$	$(1.1675e-12)$	$(5.2520e-12)$	$(1.4998e-12)$	$(7.3296e-08)$	$(4.0339e-08)$	$(5.3392e-08)$
$\alpha$	$2.8652e-06$	$3.0235e-06$	$3.3305e-06$	$3.4413e-06$	$3.2358e-06$	$3.8377e-06$	$5.0495e-06$	$4.7412e-06$	$4.2854e-06$
<b>std</b>	$(1.6237e-07)$	$(1.3518e-07)$	$(6.7382e-08)$	$(7.2756e-08)$	$(1.0167e-07)$	$(4.3403e-07)$	$(1.9966e-07)$	$(5.0068e-07)$	$(6.2614e-07)$
$\beta$	0.7559	0.7819	0.7782	0.7762	0.7518	0.7359	0.7177	0.7196	0.7333
<b>std</b>	(0.0085)	(0.0082)	(0.0037)	(0.0031)	(0.0073)	(0.0066)	(0.0054)	(0.0044)	(0.0122)
$\gamma$	280.9523	255.8608	244.0068	239.1640	262.5323	248.4121	220.6560	228.3411	232.5084
<b>std</b>	(13.8482)	(8.2209)	(3.4884)	(3.0953)	(5.2038)	(12.3780)	(4.1439)	(15.1106)	(19.4113)
$\lambda$	-0.6562	0.1071	0.8657	1.6125	1.6327	1.5321	1.1771	1.1544	1.8070
<b>std</b>	(0.1901)	(0.1644)	(0.4155)	(0.1267)	(0.1335)	(0.1582)	(0.1311)	(0.1038)	(0.5481)
$h_0^P$	$1.8692e-04$	$1.5304e-04$	$2.9050e-04$	$1.6191e-04$	$4.7426e-05$	$4.3776e-05$	$3.5418e-05$	$1.2325e-04$	$1.8893e-03$
<b>std</b>	$(1.0502e-04)$	$(9.1359e-05)$	$(2.0067e-04)$	$(1.2818e-04)$	$(2.6581e-05)$	$(3.5338e-05)$	$(3.0059e-05)$	$(7.4806e-05)$	$(2.1190e-03)$
<b>persistence</b>	0.9813	0.9796	0.9765	0.9730	0.9747	0.9708	0.9633	0.9644	0.9614
<b>std</b>	(0.0010)	(0.0008)	(0.0014)	(0.0007)	(0.0007)	(0.0029)	(0.0017)	(0.0028)	(0.0057)
<b>logLikValue</b>	3.1134	3.1392	3.1548	3.2165	3.2371	3.2313	3.2016	3.2190	3.2948