

Results are obtained with  $h_0^P$  not estimated

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), $h_0^P$ IS NOT ESTIMATED									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$1.2975e-08$	$3.2071e-12$	$2.1207e-12$	$1.6796e-12$	$1.7917e-12$	$8.9516e-10$	$1.1045e-07$	$3.0739e-08$	$1.7259e-08$
<b>std</b>	( $9.3544e-08$ )	( $1.6706e-12$ )	( $9.8649e-13$ )	( $3.1980e-13$ )	( $4.1006e-13$ )	( $6.5041e-09$ )	( $1.9574e-07$ )	( $7.4376e-08$ )	( $4.8518e-08$ )
$\alpha$	$3.2426e-06$	$3.2882e-06$	$3.6153e-06$	$3.6197e-06$	$3.2770e-06$	$3.9174e-06$	$5.0106e-06$	$4.9179e-06$	$5.1861e-06$
<b>std</b>	( $5.1623e-07$ )	( $5.6061e-07$ )	( $3.9560e-07$ )	( $3.7018e-07$ )	( $2.1522e-07$ )	( $4.8735e-07$ )	( $3.6634e-07$ )	( $5.6537e-07$ )	( $9.1782e-07$ )
$\beta$	0.7641	0.7873	0.7822	0.7810	0.7547	0.7399	0.7160	0.7217	0.7316
<b>std</b>	(0.0160)	(0.0143)	(0.0067)	(0.0089)	(0.0106)	(0.0100)	(0.0174)	(0.0072)	(0.0112)
$\gamma$	259.9071	243.5292	231.9895	230.6658	259.2831	243.7077	222.3818	222.7956	210.1394
<b>std</b>	(27.2834)	(27.3670)	(16.0833)	(17.2119)	(12.0970)	(15.5994)	(10.6219)	(16.6864)	(22.4343)
$\lambda$	-0.6689	0.1146	0.8443	1.5838	1.6303	1.5294	1.1802	1.1481	1.9111
<b>std</b>	(0.1863)	(0.1641)	(0.4290)	(0.2296)	(0.1373)	(0.1708)	(0.1279)	(0.1064)	(0.6088)
$h_0^P$	$5.4364e-06$	$5.4364e-06$	$5.2312e-06$	$5.2312e-06$	$5.3338e-06$	$5.3338e-06$	$5.3338e-06$	$5.3338e-06$	$5.1287e-06$
<b>std</b>	( $3.4212e-21$ )	( $3.4212e-21$ )	( $1.0459e-06$ )	( $1.0459e-06$ )	( $7.4674e-07$ )	( $7.4674e-07$ )	( $7.4674e-07$ )	( $7.4674e-07$ )	( $1.2683e-06$ )
<b>persistence</b>	0.9791	0.9780	0.9749	0.9718	0.9744	0.9702	0.9630	0.9630	0.9556
<b>std</b>	(0.0037)	(0.0035)	(0.0027)	(0.0026)	(0.0015)	(0.0033)	(0.0028)	(0.0035)	(0.0084)
<b>logLikValue</b>	3.0461	3.0713	3.1422	3.2064	3.2333	3.2290	3.1991	3.2118	3.2615