

Results are obtained with  $h_0^P$  estimated and  $r$  as average yield over last 10 years

ESTIMATED PARAMETERS ON WEDNESDAYS MLE UNDER P (10 YEARS), $h_0^P$ ESTIMATED									
$\theta$	2010	2011	2012	2013	2014	2015	2016	2017	2018
$\omega$	$2.8841e-12$	$4.1701e-12$	$6.6591e-12$	$3.4040e-12$	$4.9435e-12$	$1.2176e-11$	$4.3345e-08$	$1.3155e-08$	$5.7191e-08$
<b>std</b>	( $1.8269e-12$ )	( $2.0507e-12$ )	( $5.0267e-12$ )	( $2.2960e-12$ )	( $4.3328e-12$ )	( $3.2433e-11$ )	( $6.0771e-08$ )	( $4.3025e-08$ )	( $1.0725e-07$ )
$\alpha$	$2.8428e-06$	$3.0207e-06$	$3.3146e-06$	$3.4362e-06$	$3.2283e-06$	$3.8359e-06$	$5.0174e-06$	$4.7699e-06$	$4.2757e-06$
<b>std</b>	( $1.7306e-07$ )	( $1.7896e-07$ )	( $1.0101e-07$ )	( $9.2114e-08$ )	( $1.0081e-07$ )	( $4.3564e-07$ )	( $2.9923e-07$ )	( $5.2553e-07$ )	( $6.3134e-07$ )
$\beta$	0.7545	0.7799	0.7767	0.7743	0.7488	0.7342	0.7178	0.7213	0.7358
<b>std</b>	(0.0094)	(0.0086)	(0.0040)	(0.0035)	(0.0089)	(0.0092)	(0.0099)	(0.0037)	(0.0111)
$\gamma$	282.9897	257.3248	245.5761	240.5469	264.5137	249.2983	221.5261	226.8428	231.7090
<b>std</b>	(15.2276)	(10.0496)	(4.5494)	(3.8786)	(6.5620)	(12.5892)	(4.6185)	(14.9999)	(18.6045)
$\lambda$	-1.2246	-0.4357	0.3439	1.0536	1.1319	1.1731	1.0315	1.2925	2.2826
<b>std</b>	(0.1923)	(0.1677)	(0.4313)	(0.2270)	(0.1480)	(0.1334)	(0.1403)	(0.1858)	(0.6819)
$h_0^P$	$1.7996e-04$	$1.4951e-04$	$2.8230e-04$	$1.5532e-04$	$4.7397e-05$	$3.9588e-05$	$3.3690e-05$	$1.1295e-04$	$1.6482e-03$
<b>std</b>	( $1.0846e-04$ )	( $9.4304e-05$ )	( $2.1206e-04$ )	( $1.2574e-04$ )	( $2.5826e-05$ )	( $3.8930e-05$ )	( $2.8733e-05$ )	( $7.9760e-05$ )	( $1.9149e-03$ )
<b>persistence</b>	0.9814	0.9795	0.9765	0.9730	0.9746	0.9708	0.9635	0.9643	0.9618
<b>std</b>	(0.0010)	(0.0010)	(0.0016)	(0.0012)	(0.0007)	(0.0029)	(0.0022)	(0.0030)	(0.0063)
<b>logLikValue</b>	3.0519	3.0780	3.1530	3.2133	3.2353	3.2302	3.2013	3.2183	3.2904