Realization utility

$$\kappa^G_{SK} = 0.0 \qquad \kappa^L_{SK} = 1.0$$
$$\sigma^G_{KS} = \text{nan} \qquad \sigma^L_{KS} = 0.0$$
$$\lambda^G_{KQ} = \text{nan} \qquad \lambda^L_{KQ} = 0.0$$
$$\lambda^G_{SQ} = 0.9168761330387304 \qquad \lambda^L_{SQ} = 0.0$$

$$\sigma^G_{SK} = 0.0 \qquad \sigma^L_{SK} = 0.0$$
$$\kappa^G_{KS} = \text{nan} \qquad \kappa^L_{KS} = 0.0$$
$$\kappa^G_{KQ} = \text{nan} \qquad \kappa^L_{KQ} = 0.0$$
$$\sigma^G_{SQ} = 0.0 \qquad \sigma^L_{SQ} = 0.0$$

$$PGR = 0.930870684791785$$
$$PLR = 0.1114401963220676$$

Model parameters : $\beta = 0.9$, $\lambda = 3$, $\delta = 0.5$
Stochastic environment : $\tau = 2$, $n = 4$ $p_h = 0.55$, $p_l = 0.45$, $u = 1.3$, $d = 0.8$
$\theta = 2.0$