Status-quo prospect theory

$\kappa_{SK}^{G} = 0.11805961426066629$ $\qquad$ $\kappa_{SK}^{L} = 1.0$

$\sigma_{KS}^{G} = \text{nan}$ $\qquad$ $\sigma_{KS}^{L} = 1.0$

$\lambda_{KQ}^{G} = \text{nan}$ $\qquad$ $\lambda_{KQ}^{L} = 0.0$

$\lambda_{SQ}^{G} = 0.0$ $\qquad$ $\lambda_{SQ}^{L} = 0.0$

$\sigma_{SK}^{G} = 0.0$ $\qquad$ $\sigma_{SK}^{L} = 0.0$

$\kappa_{KS}^{G} = \text{nan}$ $\qquad$ $\kappa_{KS}^{L} = 0.0$

$\kappa_{KQ}^{G} = \text{nan}$ $\qquad$ $\kappa_{KQ}^{L} = 0.0$

$\sigma_{SQ}^{G} = 0.0$ $\qquad$ $\sigma_{SQ}^{L} = 0.0$

$\kappa^{G} = 0.019876257471111013$ $\qquad$ $\kappa^{L} = 0.609639736580517$

$\rho^{G} = 0.0$ $\qquad$ $\rho^{L} = 0.0$

$PGR = 0.14848154714805206$

$PLR = 0.1114401963220676$

Model parameters : $\beta = 0.9$, $\lambda = 3$
Stochastic environment : $\tau = 2$, $n = 4$ $p_h = 0.55$, $p_l = 0.45$, $u = 1.45$, $d = 0.7$
$\theta = 2.0$