Parameter θ ρ σ λ a b γ fc $\hat{\Psi}$ Estimate 0.396 0.587 0.380 0.222 5.293 0.497 0.322 0.409 2671 Std. err. (0.002)(0.006)(0.003)(0.003)(0.253)(0.031)(0.018)(0.004)