

	LIBOR	u_i	$(u_i)^2$	v_i	$\sqrt{-\ln(v_i) - u_i^2/v_i}$
4/1/2005	3.02			0.0001	
4/4/2005	3.03	0.003305788	1.09E-05	8.51E-05	9.243384
4/5/2005	3.04	0.003294896	1.09E-05	7.36E-05	9.369388
4/6/2005	3.04	0	0	6.4E-05	9.657273
4/7/2005	3.05	0.003284075	1.08E-05	5.45E-05	9.619862
4/8/2005	3.06	0.003273325	1.07E-05	4.79E-05	9.722383
4/11/2005	3.05	-0.003273325	1.07E-05	4.24E-05	9.815272
4/12/2005	3.06	0.003273325	1.07E-05	3.78E-05	9.899471
4/13/2005	3.07	0.003262646	1.06E-05	3.4E-05	9.977009
4/14/2005	3.07	0	0	3.07E-05	10.39097
4/15/2005	3.07	0	0	2.66E-05	10.53439
4/18/2005	3.08	0.003252035	1.06E-05	2.32E-05	10.21628
4/19/2005	3.07	-0.003252035	1.06E-05	2.17E-05	10.25177
4/20/2005	3.08	0.003252035	1.06E-05	2.04E-05	10.2816
4/21/2005	3.09	0.003241494	1.05E-05	1.93E-05	10.31004
4/22/2005	3.1	0.003231021	1.04E-05	1.84E-05	10.33475
4/25/2005	3.12	0.00643089	4.14E-05	1.77E-05	8.6043
4/26/2005	3.13	0.003200003	1.02E-05	2.11E-05	10.28171
4/27/2005	3.13	0	0	1.99E-05	10.82692
4/28/2005	3.13	0	0	1.75E-05	10.9526
4/29/2005	3.14	0.003189795	1.02E-05	1.55E-05	10.41719
5/2/2005	3.14	0	0	1.52E-05	11.09274
5/3/2005	3.15	0.003179653	1.01E-05	1.36E-05	10.46152
5/4/2005	3.15	0	0	1.36E-05	11.205
5/5/2005	3.16	0.003169575	1E-05	1.23E-05	10.48954
5/6/2005	3.16	0	0	1.25E-05	11.29279
5/9/2005	3.18	0.006309169	3.98E-05	1.13E-05	7.871423
5/10/2005	3.19	0.00313972	9.86E-06	1.55E-05	10.43802
5/11/2005	3.2	0.003129893	9.8E-06	1.52E-05	10.45053
5/12/2005	3.2	0	0	1.49E-05	11.11726
5/13/2005	3.2	0	0	1.33E-05	11.22633
5/16/2005	3.21	0.003120127	9.74E-06	1.2E-05	10.51882
5/17/2005	3.2	-0.003120127	9.74E-06	1.22E-05	10.51577
5/18/2005	3.21	0.003120127	9.74E-06	1.24E-05	10.5131
5/19/2005	3.22	0.003110422	9.67E-06	1.25E-05	10.51563
5/20/2005	3.22	0	0	1.26E-05	11.28085
5/23/2005	3.23	0.003100778	9.61E-06	1.14E-05	10.53793
5/24/2005	3.23	0	0	1.17E-05	11.3552
5/25/2005	3.23	0	0	1.07E-05	11.44685
5/26/2005	3.25	0.006172859	3.81E-05	9.82E-06	7.651943
5/27/2005	3.25	0	0	1.41E-05	11.17237
5/31/2005	3.26	0.003072199	9.44E-06	1.27E-05	10.5317
6/1/2005	3.28	0.006116227	3.74E-05	1.27E-05	8.328434
6/2/2005	3.28	0	0	1.64E-05	11.01961
6/3/2005	3.27	-0.003053437	9.32E-06	1.46E-05	10.496
6/6/2005	3.28	0.003053437	9.32E-06	1.43E-05	10.5029

Conditional Volatility
0.148738114
0.138330731
0.128954518
0.119004815
0.111620744
0.105022378
0.099155235
0.093956721
0.089354482
0.083171147
0.077610923
0.075044919
0.072824962
0.070911094
0.069249819
0.067809418
0.07401125
0.071854091
0.067477488
0.063578208
0.062911447
0.05952533
0.059477385
0.056489411
0.056923079
0.054239209
0.063539775
0.062793653
0.06214474
0.058846534
0.055932994
0.056367576
0.0567292
0.057030482
0.057263899
0.054539024
0.055174131
0.052702907
0.050539001
0.060455719
0.057353135
0.057463854
0.065254333
0.061602786
0.061006934

unconditional	
variance n-1	0.0001
Average	4.687884
omega	0.0000
alpha	0.1300
beta	0.8380

maximize	7283.547
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long term volatitlty	
0.52%	0.084158

Forecasted	
Rate	0.32661