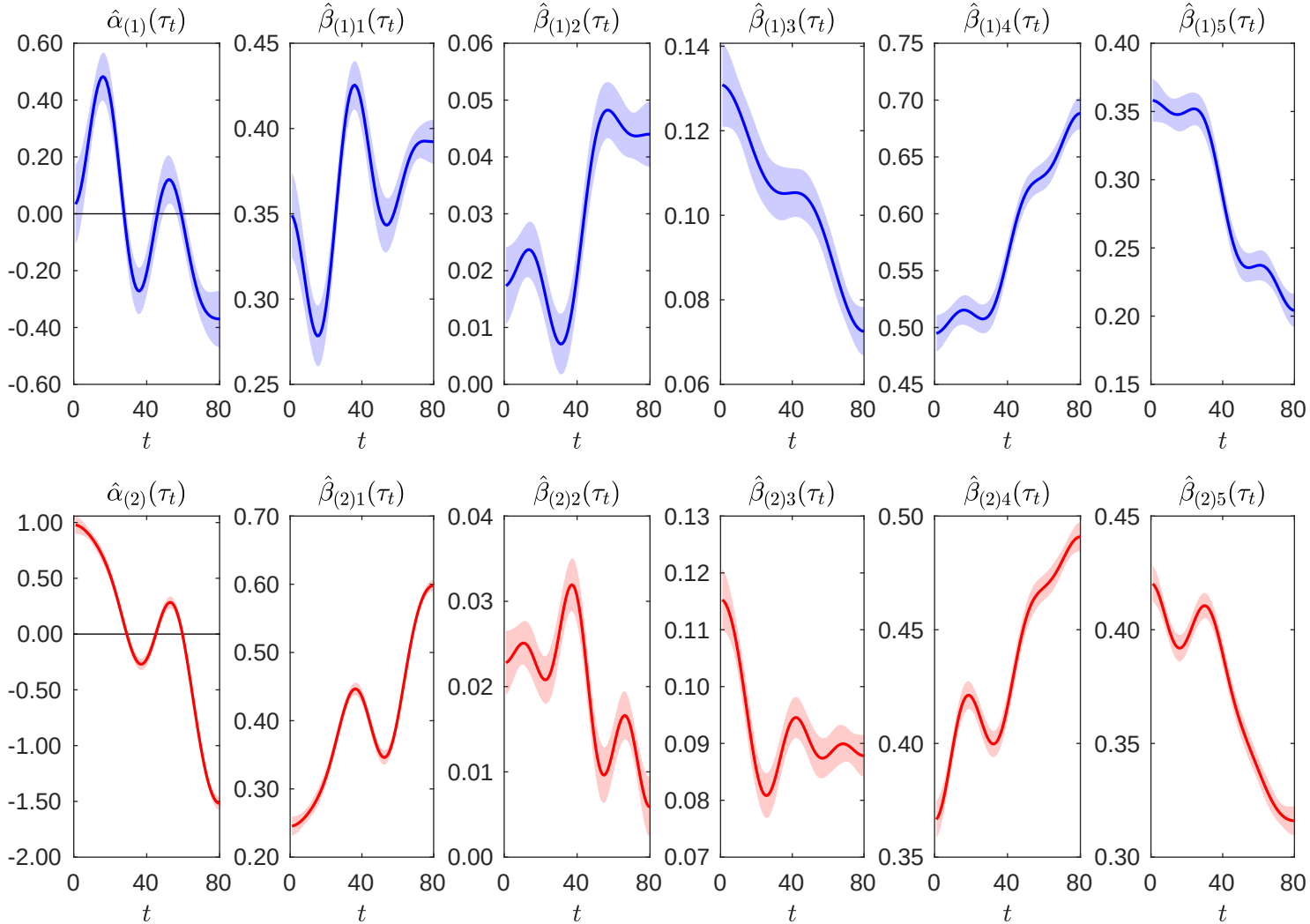
$\hat{\alpha}_{(1)}(\tau_t)$
$\hat{\beta}_{(1)1}(\tau_t)$
$\hat{\beta}_{(1)2}(\tau_t)$
$\hat{\beta}_{(1)3}(\tau_t)$
$\hat{\beta}_{(1)4}(\tau_t)$
$\hat{\beta}_{(1)5}(\tau_t)$
$\hat{\alpha}_{(2)}(\tau_t)$
$\hat{\beta}_{(2)1}(\tau_t)$
$\hat{\beta}_{(2)2}(\tau_t)$
$\hat{\beta}_{(2)3}(\tau_t)$
$\hat{\beta}_{(2)4}(\tau_t)$
$\hat{\beta}_{(2)5}(\tau_t)$
t