

Problem Set #4

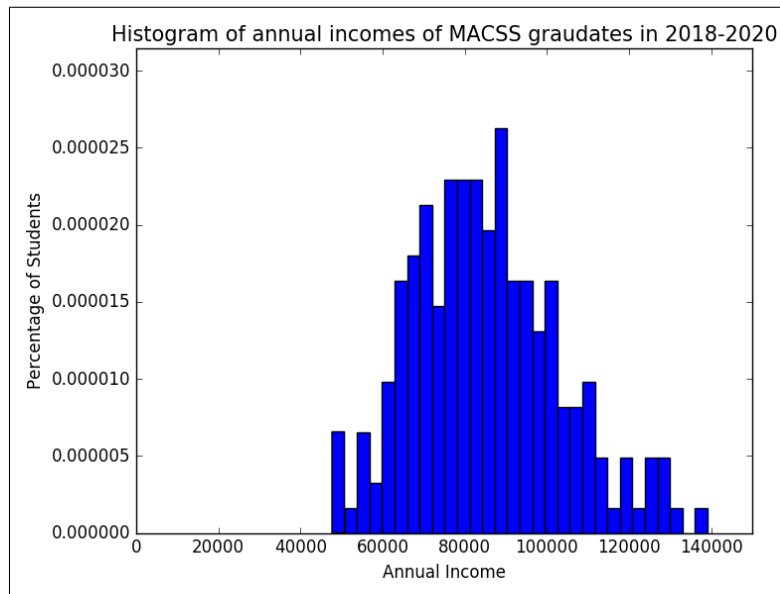
Perspectives on Computational Modeling

MACS 30100, Dr. Evans

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Problem 1.

Part (a). Histogram



Part (b). Lognormal PDF Function

The Lognormal PDF Values: $[[0.0019079 \ 0.00123533], [0.00217547 \ 0.0019646]]$

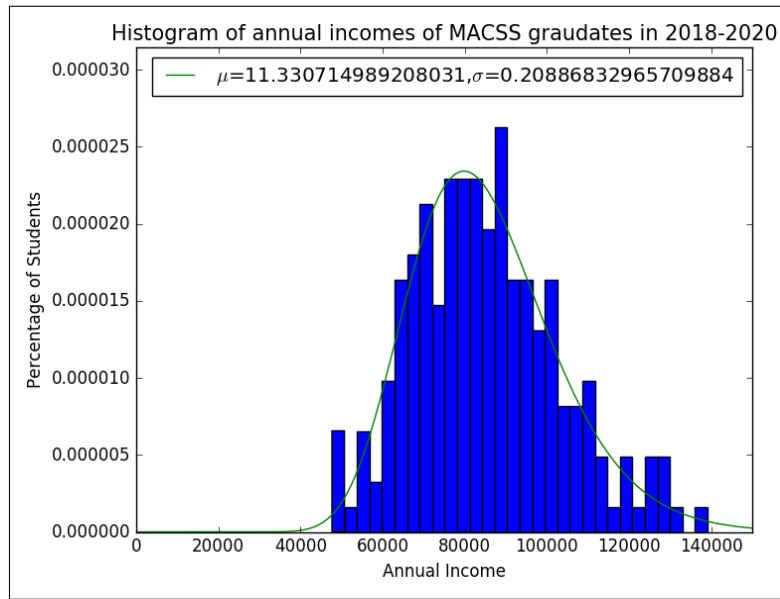
Part (c). One step SMM

SMM crietron function value = 7.20176829e-14

SMM estimated mu = 11.3307149892

SMM estimated sigma = 0.208868329657

Moments	Mean	Var
Data	85276.8236063	323731572.23
Model	85276.8464227	323731565.513
Percentage Difference	2.67557875682e-05	-2.07476758571e-06



Part (d). Two step SMM

SMM crietron function value = 0.01202398

SMM estimated mu = 11.3307146745

SMM estimated sigma = 0.208868331657

Moments	Mean	Var
Data	85276.8236063	323731572.23
Model	85276.8196196	323731368.346
Percentage Difference	-4.67498781548e-06	-6.29791104274e-05

