

Hwk#11

Euchie Jn Pierre

2022-12-15

This homework is to practice finding the point estimates In a R Monte-Carlo simulations
High-dimensional NewtonRaphson (HDNR)function

```
newtonraphson <- function(ftn, x0, tol = 1e-9, max.iter = 100) {  
  x <- x0 # x0: the initial value  
  fx <- ftn(x)  
  iter <- 0  
  while ((max(abs(fx[[1]])) > tol) & (iter < max.iter)) {  
    x <- x - solve(fx[[2]]) %*% fx[[1]]  
    fx <- ftn(x)  
    iter <- iter + 1  
  }  
  if (max(abs(fx[[1]])) > tol) {  
    cat('Algorithm failed to converge\n')  
    return(NULL)  
  } else { # max(abs(fx[[1]])) <= tol  
    cat("Algorithm converged\n")  
    return(x)  
  }  
}
```

(1) the sample size is 30

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## [1] -7.331351355  0.552873068  0.009127816
## [1] -7.331351160  0.552873041  0.009127816
## [1] -1.331351355 -0.447126932  0.004127816
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(2) the sample size is 230

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[illegible]

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```
## Algorithm converged
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## [1] 1.067618330 -0.186178094 -0.001093121
## [1] 1.067618298 -0.186178090 -0.001093121
## [1] 7.067618330 -1.186178094 -0.006093121
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(3) the sample size is 430

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## Algorithm converged
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## [1] -1.2763419058  0.3401523689  0.0003652987
## [1] -1.2763419033  0.3401523683  0.0003652987
## [1]  4.723658094 -0.659847631 -0.004634701
## [1]  4.723658097 -0.659847632 -0.004634701
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(4) the sample size is 630

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## Algorithm converged  
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```

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## [1] -2.2130469319  0.5785163150  0.0005697193
## [1] -2.2130469319  0.5785163150  0.0005697193
## [1]  3.786953068 -0.421483685 -0.004430281
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```

Boxplots

```
# I know they look nothing like boxplots
par(mfrow = c(3,1))
boxplot(MLE30[,1],MLE230[,1],MLE430[,1],MLE630[,1])
abline(h=betaco[1],col=2)
boxplot(MLE30[,2],MLE230[,2],MLE430[,2],MLE630[,2])
abline(h=betaco[2],col=2)
boxplot(MLE30[,3],MLE230[,3],MLE430[,3],MLE630[,3])
abline(h=betaco[3],col=2)
```

