HW4

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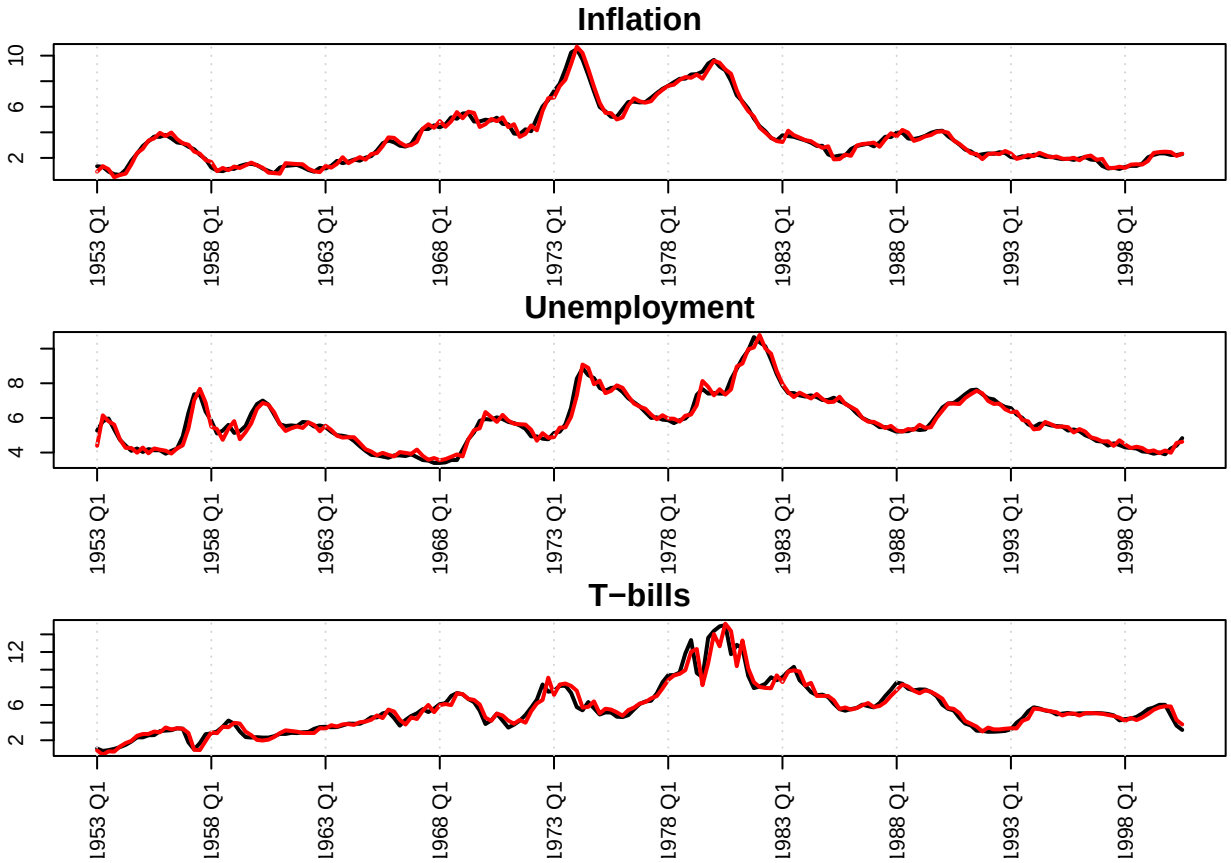
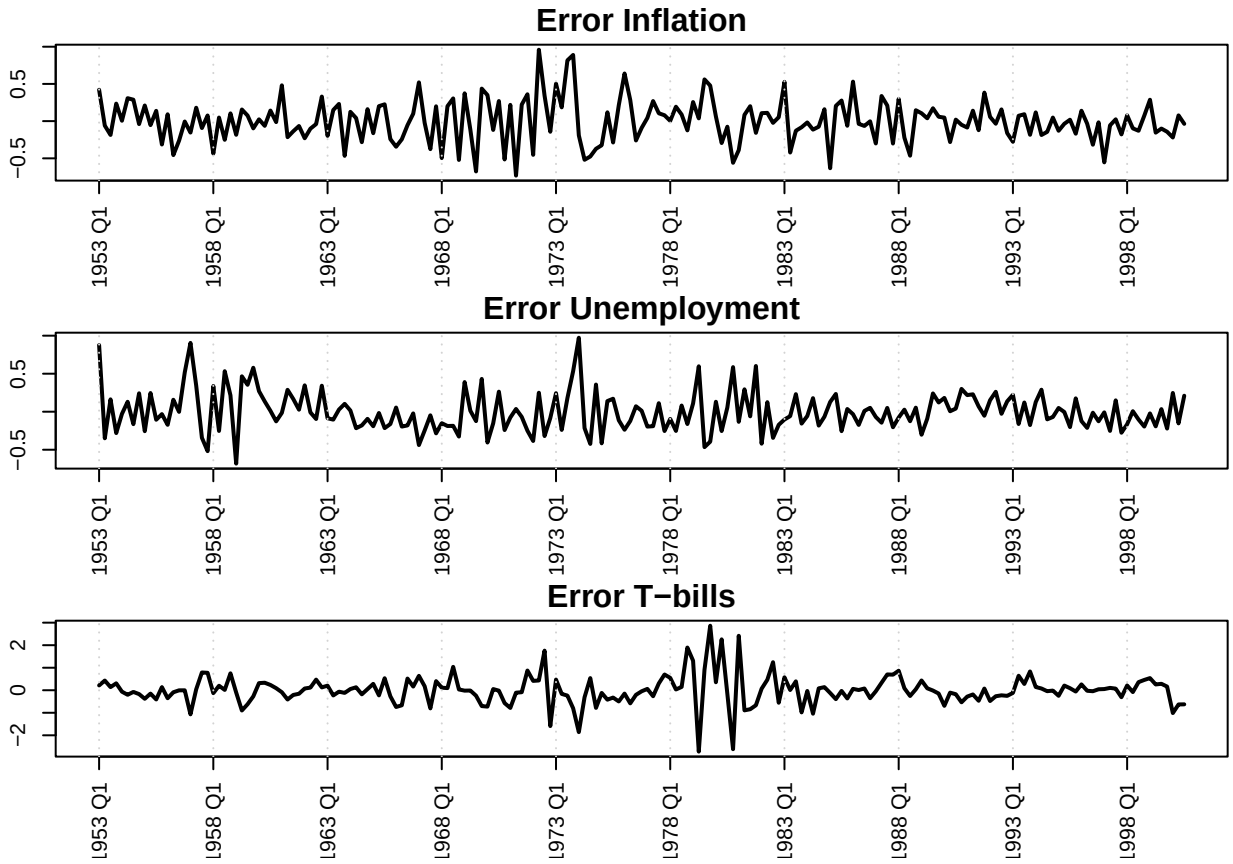
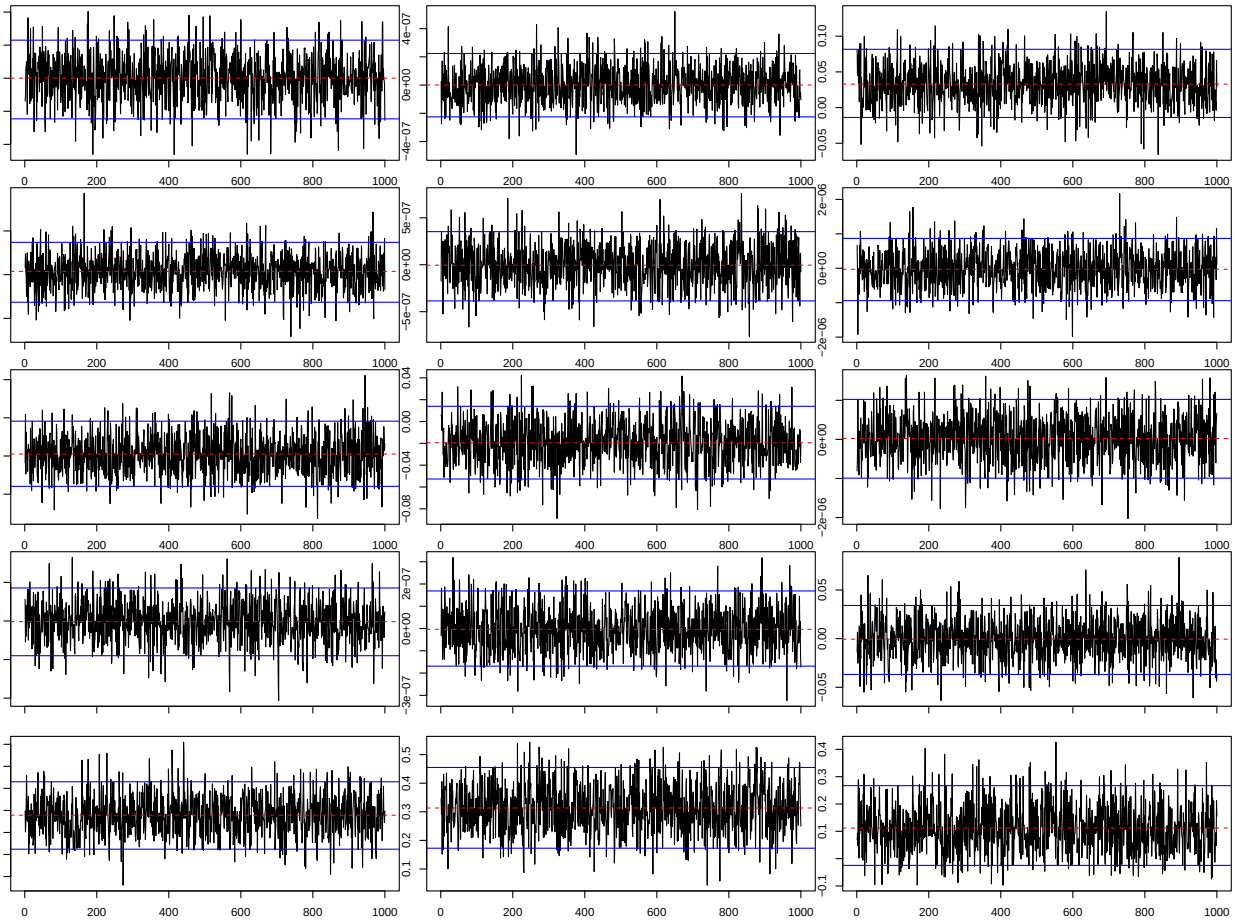
Plots should start here:




Error Inflation
0.5
−0.5
1953 Q1
1958 Q1
1963 Q1
1968 Q1
1973 Q1
1978 Q1
1983 Q1
1988 Q1
1993 Q1
1998 Q1
Error Unemployment
0.5
−0.5
1953 Q1
1958 Q1
1963 Q1
1968 Q1
1973 Q1
1978 Q1
1983 Q1
1988 Q1
1993 Q1
1998 Q1
Error T−bills
2
0
−2
1953 Q1
1958 Q1
1963 Q1
1968 Q1
1973 Q1
1978 Q1
1983 Q1
1988 Q1
1993 Q1
1998 Q1

```
##     Lambda Value
## 1 Lambda 1 1e-01
## 2 Lambda 2 1e-05
## 3 Lambda 3 1e+02
```



```
##     Lambda Value
## 1 Lambda 1 1e-01
## 2 Lambda 2 1e-05
## 3 Lambda 3 1e+02
```

```
##     Lambda Value
## 1 Lambda 1 1e-01
## 2 Lambda 2 1e-05
## 3 Lambda 3 1e+02
```

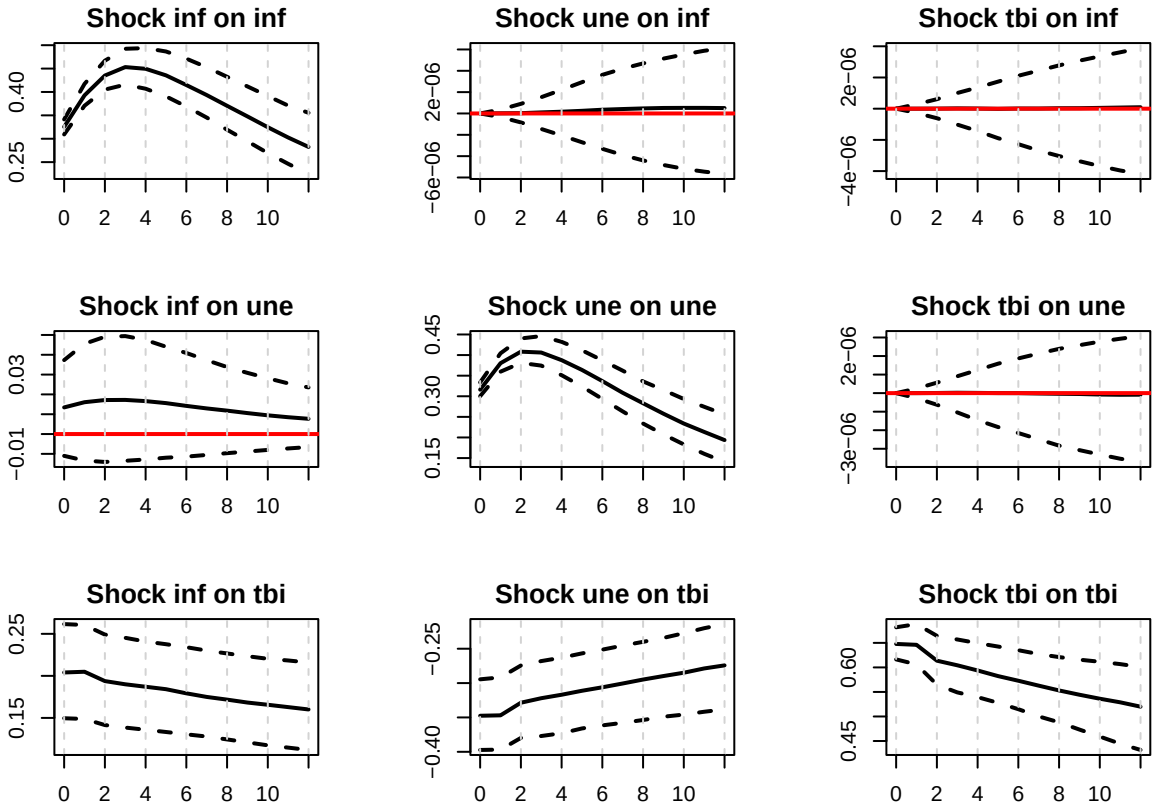
```
mean_table
```

```
##                [,1]          [,2]          [,3]
##  [1,]  1.208751e+00 -2.730042e-08 -4.425102e-08
##  [2,]  4.452296e-08  1.205852e+00  2.726060e-08
##  [3,] -3.485661e-09 -1.172746e-08  9.978206e-01
##  [4,] -1.232753e-01 -3.249417e-08  3.769671e-08
##  [5,]  1.118710e-08 -1.590076e-01  3.475689e-08
##  [6,]  4.587978e-09 -1.120270e-08 -4.884962e-02
##  [7,] -7.653551e-02  1.674278e-08 -2.834777e-08
##  [8,]  2.094235e-09 -8.064005e-02 -4.225017e-08
##  [9,]  3.827512e-10  7.448861e-10  3.285446e-02
## [10,] -4.626731e-02 -4.720093e-09 -2.879455e-08
## [11,]  2.542220e-08 -1.952048e-02  2.377506e-08
## [12,] -3.392904e-09 -3.625422e-09 -5.787818e-04
## [13,]  1.391698e-01  3.132854e-01  1.119590e-01
```

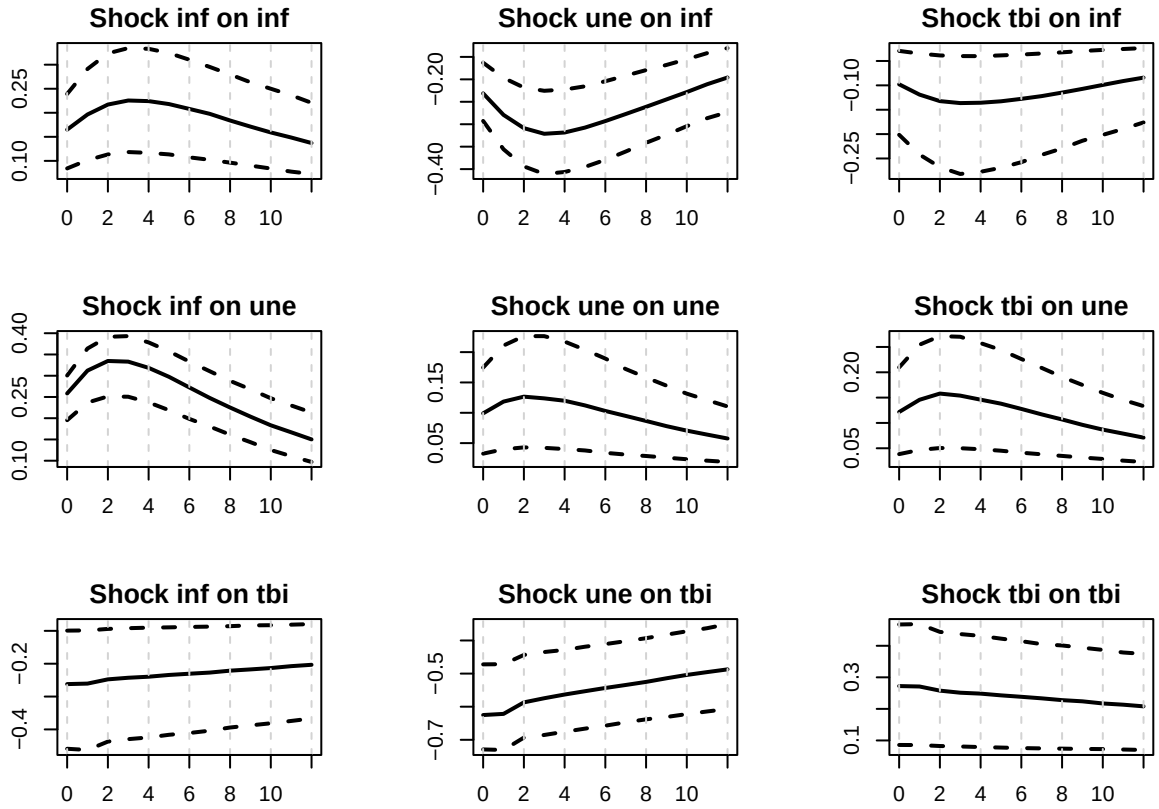
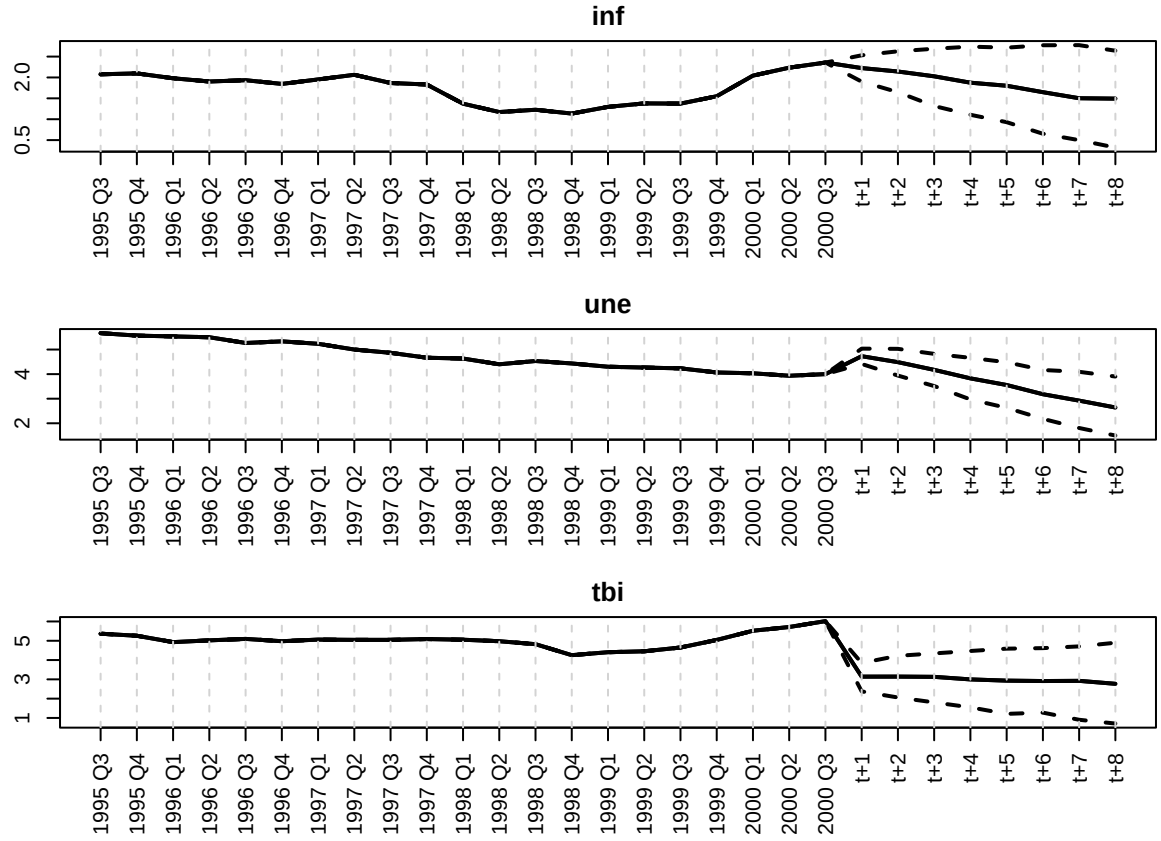
```
sd_table
```

```
##               [,1]         [,2]         [,3]
##  [1,] 3.758180e-02 9.186484e-07 2.322314e-06
##  [2,] 1.085511e-06 3.882459e-02 2.487288e-06
##  [3,] 4.342506e-07 4.060477e-07 3.900726e-02
##  [4,] 4.139202e-02 4.729999e-07 1.150213e-06
##  [5,] 5.191946e-07 4.065079e-02 1.203390e-06
##  [6,] 2.176220e-07 2.014824e-07 3.870589e-02
##  [7,] 2.877828e-02 3.088247e-07 7.617946e-07
##  [8,] 3.548177e-07 2.672839e-02 8.280604e-07
##  [9,] 1.460368e-07 1.353675e-07 2.878786e-02
## [10,] 2.059613e-02 2.311580e-07 5.561667e-07
## [11,] 2.659143e-07 2.041500e-02 6.047634e-07
## [12,] 1.082752e-07 1.023291e-07 2.152540e-02
## [13,] 4.611039e-02 8.564601e-02 8.934276e-02
```

```
##     Lambda Value
## 1 Lambda 1 1e-01
## 2 Lambda 2 1e-05
## 3 Lambda 3 1e+02
```



```
##     Lambda Value
## 1 Lambda 1 1e-01
## 2 Lambda 2 1e-05
## 3 Lambda 3 1e+02
```



```
##     Lambda Value
## 1 Lambda 1 1e-01
## 2 Lambda 2 1e-05
## 3 Lambda 3 1e+02
```