PS8 White

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1   OLS Model Table

The models all returned values that were actually quite close to the "ground truth" established earlier in the problem set. However, the MLE method, actually gave the values out in the "wrong" order, based on how they were initialized. The other models generated betas very similar to the initialized ones, with very little error in their results.

	Model 1
Xcol1	1.499
	(0.002)
Xcol2	−1.001
	(0.002)
Xcol3	−0.251
	(0.002)
Xcol4	0.753
	(0.002)
Xcol5	3.501
	(0.002)
Xcol6	−2.000
	(0.002)
Xcol7	0.501
	(0.002)
Xcol8	0.999
	(0.002)
Xcol9	1.250
	(0.002)
Xcol10	1.998
	(0.002)
R2	0.991
R2 Adj.	0.991
AIC	145 410.3
BIC	145 514.9
Log.Lik.	−72 694.134
F	1 072 204.495
RMSE	0.50