Untitled

Grant Adams

5/21/2021

$$ LL = 0.5 \*

^T

^{-1}

LL = 0.5 \*

^T

LL = 0.5 \*

^T

LL = 0.5 \*

^T

$$

Take derivative

Set to zero and solve for q

Numerator (sum hessian times index) $$ ^{-1} =

$$

$$ (

) =

=

{\_1^2 \_2^2 (1-^2)}  
$$

Denominator (sum hessian) $$

=

=

{\_1^2 \_2^2 (1-^2)}  
$$

$$ =

{ {\_1^2 \_2^2 (1-^2)} } =

{\_2^2 -2\_1\_2+ \_1^2 } = log(q)

$$

# Sim analytical q

library(MASS)  
q <- 0.5  
Nvec <- seq(50, 200, length.out = 4)  
varcov <- matrix(c(0.2,0.1,0,0,  
 0.1,0.2,0.1,0,  
 0,0.1,0.2,0.1,  
 0,0,0.1,0.2), 4, 4)  
hess <- solve(varcov)  
simddata <- exp(mvrnorm(10000, mu = log(Nvec \* q) - diag(varcov)/2, Sigma = varcov))  
  
q\_est <- (apply(simddata,1, function(x) exp(sum((hess) %\*% log(x/Nvec))/(sum(hess)))))  
mean(q\_est)

## [1] 0.4734049