

Problem Set 8

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1 Questions

1. Use `modelssummary` to export the regression output to a `.tex` file. In your `.tex` file, tell me about how similar your estimates of $\hat{\beta}$ are to the “ground truth” that you used to create the data in (1)
 - (a) In comparison to the final regression that is on the next page, the optimal value of controls for each equation (that I got to work) were nearly the exact same as the “ground truth.” The only estimation here I struggled with was using MLE / L-BFGS, I will continue to investigate this to see what exactly went wrong and how I can fix it moving forward.

	Model 1
X1	1.501 (0.002)
X2	-0.996 (0.002)
X3	-0.249 (0.002)
X4	0.747 (0.002)
X5	3.502 (0.002)
X6	-1.999 (0.002)
X7	0.501 (0.002)
X8	0.999 (0.002)
X9	1.253 (0.002)
X10	1.999 (0.002)
Num.Obs.	100000
R2	0.991
R2 Adj.	0.991
AIC	144993.2
BIC	145097.9
Log.Lik.	-72485.615
RMSE	0.50