3.2

```
In [75]: import pandas as pd
         import numpy as np
         import matplotlib.pyplot as plt
         import scipy.stats as sts
         import math
         %matplotlib inline
In [76]: f = open('cauchy.txt', 'r')
         data = np.array([])
         for s in f:
             data = np.append(data, float(s))
         f.close()
         print data.shape
         (1000,)
In [83]: sample = data[:500]
         distr = sts.cauchy()
         import math
         def Lnfp(theta):
             return sum([-1.*math.log(1. + (x-theta)**2.)  for x in sample])
         thetaline = np.arange(-1000.,1000.,.01)
         res = np.argmax([Lnfp(theta) for theta in thetaline])
         print 'N/2: ', thetaline[res]
         N/2: 156.189999999
         115619
In [84]: sample = data
         res = np.argmax([Lnfp(theta) for theta in thetaline])
         print 'N: ', thetaline[res]
         N: 156.199999999
```

file:///Users/lokotochek/Desktop/anaconda/mathstaty/reserveToGo/3.2.html

3.2

```
In [89]: #а можно было сделать по-нормальному:
         def LnfpMinimize(x0):
             return -Lnfp(x0)
         sample = data[:500]
         from scipy.optimize import minimize
         print 'N/2: \n', minimize(LnfpMinimize, x0=0, method='BFGS')
         sample = data
         print '\n\n\n\: \n', minimize(LnfpMinimize, x0=0, method='BFGS')
         N/2:
            status: 0
           success: True
              njev: 14
              nfev: 42
          hess inv: array([[ 0.00377878]])
               fun: 652.1853461842097
                 x: array([ 156.18831671])
           message: 'Optimization terminated successfully.'
               jac: array([ 0.])
               nit: 3
         N:
            status: 2
           success: False
              njev: 23
              nfev: 70
          hess inv: array([[ 8.01729038e-06]])
               fun: 1355.1710309624477
                 x: array([ 156.20449001])
           message: 'Desired error not necessarily achieved due to precisio
         n loss.'
               jac: array([ 1.52587891e-05])
               nit: 5
```

## a) 156.18831661

## b) 156.20448992