PS8

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1   Estimating beta

beta OLS estimate using the closed-form solution does not have a big difference compared to the true values of beta. Some of the values are even the same. Values from the OLS estimate are slightly lower.

L-BFGS algorithm and the Nelder-Mead give different answers.

The estimates of beta using lm are slightly different from the true values of beta. The difference can be negligible.