MTH3045: Statistical Computing

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Revision

Exam tips

1. If you're unsure whether your derivative function is correct, why not use finite-differencing to check it? Having generic finite-differencing functions to hand, such as `fd()` in the lecture notes, could be very helpful. Finite-differencing can also be used to approximate Hessian matrices.

2. Balance correcting code with moving on to the next question. If your code has a small error that's causing it to not run properly, then you may still pick up marks for a partially correct answer.

References