

PROBLEM 4

To get a new parameter covariance matrix, I changed the $m0$ τ parameter to 0.054.

From the LM code, this yielded the following parameters:

$$\begin{aligned} H_0 & 6.77098995 \times 10^1 \\ \Omega_b h^2 & 2.23411419 \times 10^{-2} \\ \Omega_c h^2 & 1.18452531 \times 10^{-1} \\ \tau & 5.49112640 \times 10^{-2} \\ A_s & 2.09480912 \times 10^{-9} \\ \Lambda_s & 9.6840763 \times 10^{-4} \end{aligned}$$

Notice how τ is within the 0.054 ± 0.0074 range.

The covariance matrix was obtained exactly the same way as described in problem 3. The matrix:

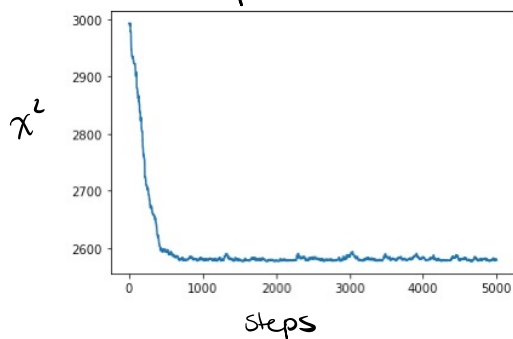
```
[ [ 2.31753290e-01  0.00000000e+00  0.00000000e+00  0.00000000e+00
  0.00000000e+00  0.00000000e+00]
 [ 3.44363406e-05  2.89126879e-05  0.00000000e+00  0.00000000e+00
  0.00000000e+00  0.00000000e+00]
 [-4.88287526e-04  7.71873039e-05  1.01712147e-04  0.00000000e+00
  0.00000000e+00  0.00000000e+00]
 [ 3.94158216e-03  3.52999159e-04 -4.37477223e-04  6.34924189e-03
  0.00000000e+00  0.00000000e+00]
 [ 1.40061374e-11  1.85292032e-12 -1.06743733e-12  2.65169267e-11
  6.01806204e-13  0.00000000e+00]
 [ 1.29731203e-03  7.47930367e-05 -7.43564800e-05  1.24723159e-04
 -2.36380911e-05  4.17792489e-04]]
```

In order to redo the chain in q3 with new constraints on τ , I made sure to only accept steps when $0.0466 < \tau < 0.0614$.

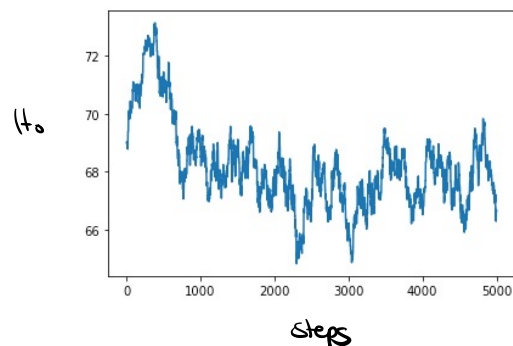
With a total of 5000 steps, the percentage of accepted steps was 46.96%, which is still quite high, but at least not the 70% from the prior question.

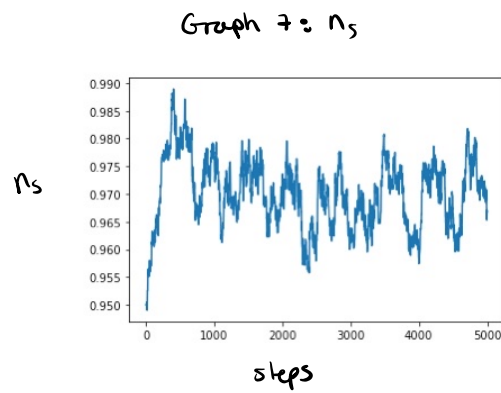
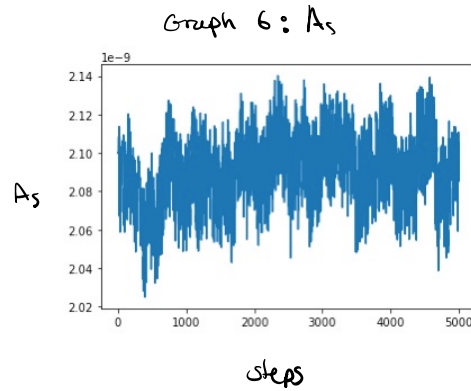
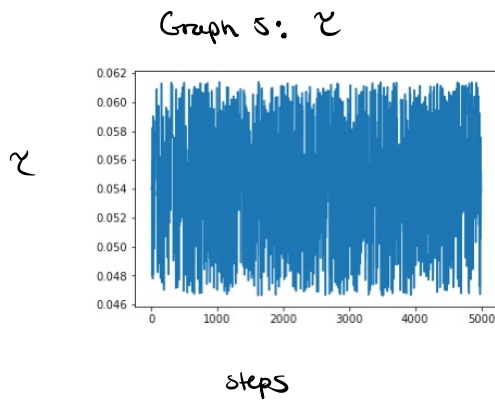
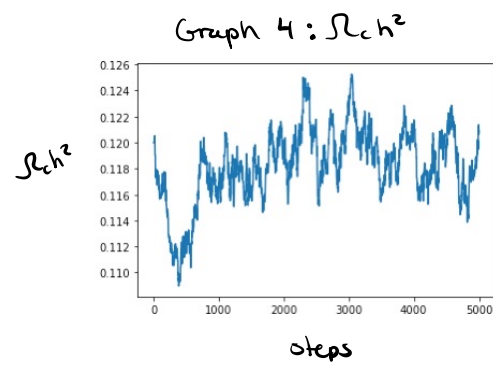
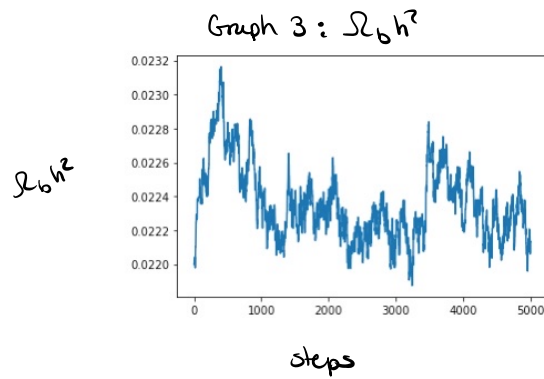
Some plots of this method:

Graph 1: χ^2



Graph 2: H_0





Notice how the τ graph is very noisy - it's fluctuating mostly between the constraints, meaning that the τ parameter will be much better.

This chain yielded on average the following parameters:

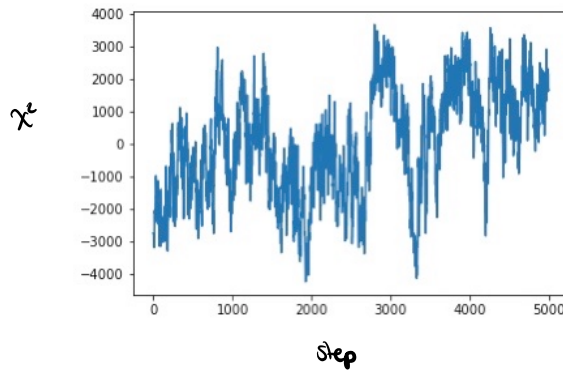
$$\begin{aligned}
 H_0 & 6.81648942 \times 10^1 \\
 \Omega_b h^2 & 2.23552732 \times 10^{-2} \\
 \Omega_c h^2 & 1.18191149 \times 10^{-1} \\
 \tau & 5.46509243 \times 10^{-2} \\
 A_s & 2.09148003 \times 10^{-9} \\
 n_s & 9.76022251 \times 10^{-1}
 \end{aligned}$$

with avg χ^2 of 2597
(it took slightly more time to converge).

For importance sampling: see code.

Graph 1: χ^2 for parameters

→ so this is `chivec - chivec.mean()`



seems to fluctuate around 0. (but then more positive)

The weight does not seem to be working. I decided to do:

`weight = np.exp((tau - shift / tau - std) 2)`

But wasn't working.

I am supposed to be getting parameters through important sampling if we adjust a constraint.

Considering running my mcmc code takes approx 4.5 hours, it would be best to use importance sampling, assuming it works.