Week 1

Data filtering

Only use day 32.

Prevalence threshold. Only include taxa with more than 1 read in at least 30% of samples. This results in 39 taxa and 68 samples. The percent of the data is 46.3.

Then calculate absolute abundance.

The current covariate being used is

Current code decisions

- X is just the normal dataframe, so work needs to be done for each β_j . Should save on space and computation time.
- Currently beta loop has 1 iteration.
- \bullet Update is beta.new = beta.old .1update
- $\bullet\,$ V inv is phi A -1/2 r inv A -1/2

Trying to locate code error

- Maybe revisit
- \bullet First loop: R inv Min. 1st Qu. Median Mean 3rd Qu. Max. -0.5101610 0.0000000 0.0000000 0.0000554 0.00000000 1.7355810
- Getting an error first go: (in update beta function)

```
Error in h(simpleError(msg, call)) :
    error in evaluating the argument 'x' in selecting a method for function 'print': error in evaluation: Warning message:
In pasteO("beta ", rep(ASV_id, each = q), " = ", beta.new) :
    restarting interrupted promise evaluation Havent seen before
```

FIXED. This was a problem with the ASV id argument having an old object.

- Check to make sure update items match the beta items they are subtracting? Yes.
- Check to make sure update items match the beta items they are subtracting? Yes.

•

- Try with more iterations. 2nd iteration
- Third iteration. Seems to be diverging.

It seems like the 'update' value isnt changing at all? Check this.

So one problem is that it doesn't change within loops. Does it change after calculating phi and rho? Check.

This is definetly some sort of problem.

Current value for update

Histogram of as.numeric(update)

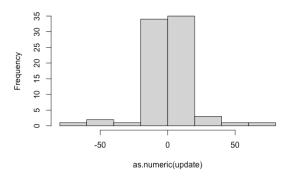


Figure 1: Histogram of update on first iteration

Histogram of beta.new

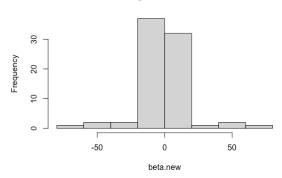


Figure 2: Histogram of first betas

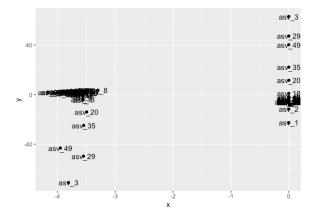


Figure 3:

| [1 | 46.201675 | 3 -47.3258792 | 2 -6.1901234 | 11.6566619 | -4.702141 | 9 3.618303 | 2 -6.3952101 |
|------|-------------|---------------|--------------|------------|------------|------------|--------------|
| [8] | 6.3162696 | -5.3106373 | 4.4185593 | -6.6760288 | 5.7370180 | -6.1907947 | 5.1419914 |
| [15] | -6.6558117 | 5.5859662 | -5.5437446 | 4.4394525 | -6.7754318 | 5.6839888 | 21.3286876 |
| [22] | -22.2086941 | -6.8085055 | 5.6762828 | -5.1983832 | 4.4678220 | -6.6312077 | 5.5477890 |
| [29] | -3.3886343 | 2.5882506 | -6.7459322 | 6.1195971 | -4.4694171 | 3.4240657 | -6.5218785 |
| [36] | 6.1263917 | 10.5371811 - | -11.5680454 | -5.1779672 | 4.0250935 | -6.2453704 | 5.1017399 |
| [43] | -6.8097845 | 5.7015088 | -6.1182510 | 4.9906303 | -6.6345801 | 5.5203673 | 39.1947088 |

Histogram of beta.new

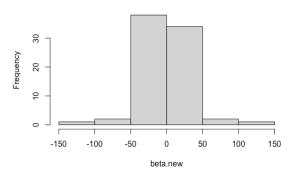


Figure 4:

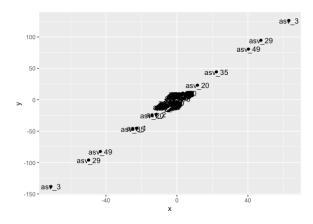


Figure 5: 2nd iteration

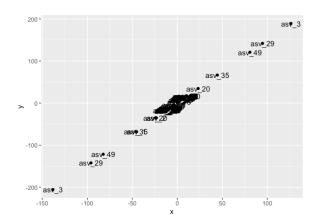
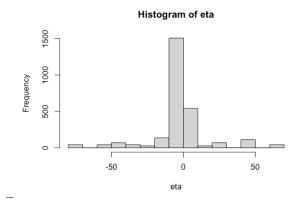


Figure 6: 3rd iteration

| [50] | -40.3184609 | 0.6062871 | 22.6626964 | -3.7255341 | 2.6365179 | -6.7033879 | 5.6927960 |
|------|-------------|-------------|------------|------------|------------|------------|------------|
| [57] | 67.2184146 | -63.0972211 | -6.8193206 | 5.7064405 | -4.9738631 | 3.8700908 | -6.7519904 |
| [64] | 5.6536608 | -4.7809281 | 3.7102062 | -6.7036938 | 6.0152241 | 0.2275543 | -0.9651037 |
| [71] | -6.7608940 | 5.6802879 | -5.8318696 | 4.7273785 | -5.3378333 | 5.6281093 | -1.7353577 |
| [78] | 1.6122465 | | | | | | |

• Now in Update phi r inv step



- Browse[2] > summary(alpha)
Min. 1st Qu. Median Mean 3rd Qu. Max.
0.000e+00 0.000e+00 0.000e+00 7.977e+26 4.000e+00 5.037e+28

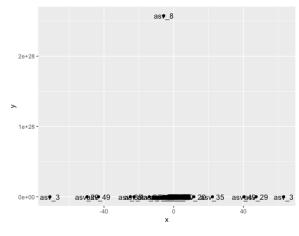
This is already a huge problem, and looks to be from only one ASV. (check if hessian and EEs are same?)

Again all the alphas are the same across samples. Why? Is this correct? Sort of. Since X is either 0 or 1.

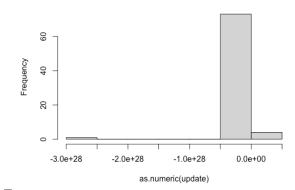
• Back to beta loop.

Seems like a bug was found; get_eta step had beta, not beta.new. Try now. Still think like I will need to recalculate A.

- 2nd iteration



Histogram of as.numeric(update)



Page 4

• On third loop, update is NaN. So is hessian. Probably because Vinv is now either 0 or NaN. Probably because of alpha. All partials are NaN.

What is the cause of this? Is this because phi is just 1? should we loop back?

Should do some checking about the partials.

Should test the

The gradient to find the direction towards zero of stepest decent which would be where zero would be? Confusion how this is the same as the estimating equations equaling zero.

And also that the sum is equal to zero, vs the matrix form.

Am i forgetting an X term??? in the hessian and GEE equations...? No, this the X values are incorporated in the partials. But are they in both the partials AND the GEE equations? No. So GEE is correct?

Is hessian a correct block matrix?

• Now try constant times update. Trying beta.new = beta.old - .1 update

Somehow always gets a huge value? On like the second iteration. Range of beta values always goes up by a factor of 10 at least.

First run through:

```
Min. 1st Qu. Median Mean 3rd Qu. Max. 0.01549 0.02411 0.02804 0.20715 0.03035 1.00000
```

After only 1 beta iteration

```
Min. 1st Qu. Median Mean 3rd Qu. Max. 0.00002 0.02163 0.03603 1.85100 0.10781 113.58914
```

After 2:

```
Min. 1st Qu. Median Mean 3rd Qu. Max. 0.000e+00 0.000e+00 2.000e+01 1.439e+26 3.080e+03 9.087e+27
```

- test one more time if it should be +? No. even quicker huge. Actually is this correct? Geem code uses +. How is it different? Should try again with loops.
- Try going back and forth. At least one loop of going back to phi and rho estimating. With only one beta iteration.
- R inv should change right? It does depend on rho and w, but it also depends on alpha. So it needs to change each iteration.

Also change R inv function to depend on alpha and alpha0 instead of X and beta. Change R inv section of update phi R inv to call fxn.

But this shouldnt be the problems, since we still get the problem when the beta loops just once.

- Try setting R -inv to be the identity matrix?
- Check that hessian and estimating equations are correct and solve is doing what we think it is.
- Code rearrranging. Move partials calculation to separate function. Update phi rho omega function no longer returns R inv since it is calculated in Beta step as needed depending on alpha values. DONE code runs. Still problem if multiple beta loops.
- Things seem correct except one or two ASVs.
- Going back to +. Try multiple beta loops (5) Then try (1) and back and forth with phi.
- Look at residuals. At begining very right skewed. doing resid * phi results in larger numbers as phi starts off as ¿ 1.

- Trying on simulated dataset from orig paper. 45 percent prevalence. Still problems. 2nd iteration already 10x9
- Try going back and forth now. One beta iteration

```
[1] "Iteration: 1"
[1] "unstandardized residuals"
   Min. 1st Qu. Median
                              Mean 3rd Qu.
-0.32868 -0.17361 -0.15113 0.07366 -0.03836 13.36048
[1] "phi = 0.939547462231508, omega = 0.935468698041697, rho = 3.17044241846978"
[1] "Beta iteration 1"
[1] "alpha"
  Min. 1st Qu. Median
                          Mean 3rd Qu.
0.01549 0.02411 0.02804 0.20715 0.03035 1.00000
[1] "update"
   Min. 1st Qu.
                   Median
                              Mean 3rd Qu.
-61.9698 -6.3523
                   0.3406
                            0.0000
                                    5.5856 66.1109
[1] "beta"
  Min. 1st Qu. Median
                          Mean 3rd Qu.
                                          Max.
-6.1970 -4.2508 -1.8167 -1.8396 0.5397 2.8024
Called from: update_beta(Y = Y, X = X, beta = beta, R_inv = R_inv, phi = phi,
   n_iter = 1, n = n, p = p, q = q, ASV_id, rho, omega, D = distance_matrix)
Browse[1] > Q
> # model!
> source(here::here("R","dm_cor_gee_clean.R"))
> zebra_res <- dm_cor_gee(Y = dat$Y, X = group, sample_id = dat$sampleID,</pre>
                     ASV_id = taxa_names(zebrafish_ps), distance_matrix = D)
[1] "Iteration: 1"
[1] "unstandardized residuals"
   Min. 1st Qu. Median
                              Mean 3rd Qu.
-0.32868 -0.17361 -0.15113 0.07366 -0.03836 13.36048
[1] "standardized residuals"
   Min. 1st Qu. Median
                              Mean 3rd Qu.
-0.30881 -0.16312 -0.14199 0.06921 -0.03604 12.55280
[1] "phi = 0.939547462231508, omega = 0.935468698041697, rho = 3.17044241846978"
[1] "Beta iteration 1"
[1] "alpha"
  Min. 1st Qu. Median
                          Mean 3rd Qu.
0.01549 0.02411 0.02804 0.20715 0.03035 1.00000
[1] "update"
   Min. 1st Qu.
                   Median
                              Mean 3rd Qu.
-61.9698 -6.3523 0.3406
                            0.0000
                                    5.5856 66.1109
[1] "beta"
  Min. 1st Qu. Median
                          Mean 3rd Qu.
-6.1970 -4.2508 -1.8167 -1.8396 0.5397 2.8024
Called from: update_beta(Y = Y, X = X, beta = beta, R_inv = R_inv, phi = phi,
   n_iter = 1, n = n, p = p, q = q, ASV_id, rho, omega, D = distance_matrix)
Browse[1] > c
[1] "Difference = 73.1214064026175"
[1] "Iteration: 2"
[1] "unstandardized residuals"
   Min. 1st Qu. Median
                              Mean 3rd Qu.
-9.8986 -0.0543 -0.0203
                            1.7148
                                   0.1129 386.2322
[1] "standardized residuals"
     Min.
            1st Qu.
                       Median
                                    Mean
                                              3rd Qu.
```

```
-0.0293348 - 0.0001610 - 0.0000601  0.0050819  0.0003345  1.1446128
[1] "phi = 0.00296353515610966, omega = 0.983583744233043 , rho = 0.308232522541486"
[1] "Beta iteration 1"
[1] "alpha"
          1st Qu.
    Min.
                    Median
                                 Mean
                                        3rd Qu.
0.000024 0.015260 0.024415 0.833407 0.158479 25.868966
[1] "update"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
-19.0617 -2.4970 -1.3329 0.0000 -0.1486 55.5879
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
-6.4988 -4.4549 -1.7234 -1.8396 0.3347 7.8160
Called from: update_beta(Y = Y, X = X, beta = beta, R_inv = R_inv, phi = phi,
   n_{iter} = 1, n = n, p = p, q = q, ASV_id, rho, omega, D = distance_matrix)
Browse[1] > c
[1] "Difference = 30.5331749772207"
[1] "Iteration: 3"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                        3rd Qu.
                                 Mean
-24.2972 -0.0415 -0.0078
                               9.9096
                                        0.2748 2818.1882
[1] "standardized residuals"
     Min. 1st Qu. Median
                                             3rd Qu.
                                    Mean
-1.413e-03 -2.410e-06 -4.500e-07 5.762e-04 1.598e-05 1.639e-01
[1] "phi = 5.81411712568661e-05, omega = 0.984549152947368 , rho = 0.614651231064176"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                        3rd Qu.
                                 Mean
 0.00001 \quad 0.01081 \quad 0.01766 \quad 3.53512 \quad 0.32766 \ 157.38310
[1] "update"
    Min. 1st Qu.
                    Median
                                 Mean
                                        3rd Qu.
                                                     Max.
-12.58427
                              0.00000 0.17577
           0.01956
                     0.06204
                                                  7.83440
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
                                         {\tt Max.}
-5.9998 -4.4254 -2.1959 -1.8396 0.3538 7.9364
Called from: update_beta(Y = Y, X = X, beta = beta, R_inv = R_inv, phi = phi,
   n_iter = 1, n = n, p = p, q = q, ASV_id, rho, omega, D = distance_matrix)
Browse[1] > c
[1] "Difference = 8.61011875874332"
[1] "Iteration: 4"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                Mean
                                        3rd Qu.
-23.9501
          -0.0401 -0.0070
                               7.4950 0.2938 1796.3779
[1] "standardized residuals"
     Min. 1st Qu. Median
                                             3rd Qu.
                                    Mean
-3.337e-03 -5.590e-06 -9.700e-07 1.044e-03 4.094e-05 2.503e-01
[1] "phi = 0.00013933155067034, omega = 0.984796476225481 , rho = 0.440094621222131"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                 Mean
                                        3rd Qu.
 0.00003 0.01035 0.01816 3.84221
                                        0.32776 168.00334
[1] "update"
     Min.
             1st Qu.
                       Median
                                    Mean
                                             3rd Qu.
                                                          Max.
-14.033385
            0.004312 0.053323
                                 0.000000 0.271548
                                                      7.106205
[1] "beta"
                         Mean 3rd Qu.
  Min. 1st Qu. Median
-7.0599 -4.4007 -1.9964 -1.8396 0.3889 8.2196
```

```
Called from: update_beta(Y = Y, X = X, beta = beta, R_inv = R_inv, phi = phi,
    n_iter = 1, n = n, p = p, q = q, ASV_id, rho, omega, D = distance_matrix)
Browse[1] > c
[1] "Difference = 9.72467917960964"
[1] "Iteration: 5"
[1] "unstandardized residuals"
                               Mean
    Min. 1st Qu. Median
                                        3rd Qu.
                                                    Max.
 -24.1412 -0.0376 -0.0064
                               7.4793
                                       0.3330 1292.1849
[1] "standardized residuals"
     Min. 1st Qu. Median
                                             3rd Qu.
                                    Mean
                                                          Max.
-5.580e-03 -8.680e-06 -1.480e-06 1.729e-03 7.697e-05 2.987e-01
[1] "phi = 0.000231139860008589, omega = 0.981520887502283, rho = 0.369866079073633"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
           1st Qu.
                     Median
                                 Mean
                                        3rd Qu.
                                                     Max.
  0.00006
          0.01129
                    0.01979
                             4.49665
                                        0.29609 192.75334
[1] "update"
    Min.
          1st Qu.
                    Median
                                 Mean
                                        3rd Qu.
                                                    Max.
-18.66292 -0.03128 0.04199 0.00000 0.41205 10.10912
[1] "beta"
                         Mean 3rd Qu.
  Min. 1st Qu. Median
                                         Max.
-8.3170 -4.3644 -2.1857 -1.8396 0.3966 8.6902
Called from: update_beta(Y = Y, X = X, beta = beta, R_inv = R_inv, phi = phi,
    n_iter = 1, n = n, p = p, q = q, ASV_id, rho, omega, D = distance_matrix)
Browse[1] > Q
> # model!
> source(here::here("R","dm_cor_gee_clean.R"))
> zebra_res <- dm_cor_gee(Y = dat$Y, X = group, sample_id = dat$sampleID,
                     ASV_id = taxa_names(zebrafish_ps), distance_matrix = D)
[1] "Iteration: 1"
[1] "unstandardized residuals"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
                                               Max.
-0.32868 -0.17361 -0.15113 0.07366 -0.03836 13.36048
[1] "standardized residuals"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
-0.30881 -0.16312 -0.14199 0.06921 -0.03604 12.55280
[1] "phi = 0.939547462231508, omega = 0.935468698041697, rho = 3.17044241846978"
[1] "Beta iteration 1"
[1] "alpha"
  Min. 1st Qu. Median Mean 3rd Qu.
0.01549 0.02411 0.02804 0.20715 0.03035 1.00000
[1] "update"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
-61.9698 -6.3523 0.3406
                            0.0000 5.5856 66.1109
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
-6.1970 -4.2508 -1.8167 -1.8396 0.5397 2.8024
[1] "Difference = 73.1214064026175"
[1] "Iteration: 2"
[1] "unstandardized residuals"
   Min. 1st Qu. Median Mean 3rd Qu.
-9.8986 -0.0543 -0.0203 1.7148 0.1129 386.2322
[1] "standardized residuals"
     Min.
             1st Qu.
                                             3rd Qu.
                      Median
                                     Mean
-0.0293348 -0.0001610 -0.0000601 0.0050819 0.0003345 1.1446128
[1] "phi = 0.00296353515610966, omega = 0.983583744233043 , rho = 0.308232522541486"
```

```
[1] "Beta iteration 1"
[1] "alpha"
                     Median
                                       3rd Qu.
    Min.
           1st Qu.
                                Mean
0.000024 \quad 0.015260 \quad 0.024415 \quad 0.833407 \quad 0.158479 \ 25.868966
[1] "update"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
-19.0617 -2.4970 -1.3329
                          0.0000 -0.1486 55.5879
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
-6.4988 -4.4549 -1.7234 -1.8396 0.3347 7.8160
[1] "Difference = 30.5331749772207"
[1] "Iteration: 3"
[1] "unstandardized residuals"
                               Mean
    Min. 1st Qu. Median
                                       3rd Qu.
                                                    Max.
-24.2972 -0.0415 -0.0078
                                      0.2748 2818.1882
                               9.9096
[1] "standardized residuals"
     Min. 1st Qu. Median
                                    Mean
                                            3rd Qu.
-1.413e-03 -2.410e-06 -4.500e-07 5.762e-04 1.598e-05 1.639e-01
[1] "phi = 5.81411712568661e-05, omega = 0.984549152947368, rho = 0.614651231064176"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
           1st Qu.
                    Median
                                 Mean
                                        3rd Qu.
                                                    Max.
 0.00001 0.01081 0.01766
                              3.53512
                                       0.32766 157.38310
[1] "update"
    Min. 1st Qu.
                    Median
                                 Mean
                                       3rd Qu.
                                                    Max.
-12.58427 0.01956 0.06204 0.00000 0.17577
                                                 7.83440
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
                                        Max.
-5.9998 -4.4254 -2.1959 -1.8396 0.3538 7.9364
[1] "Difference = 8.61011875874332"
[1] "Iteration: 4"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                               Mean
                                      3rd Qu.
                                                    Max.
-23.9501 -0.0401 -0.0070
                               7.4950
                                      0.2938 1796.3779
[1] "standardized residuals"
     Min.
           1st Qu.
                                            3rd Qu.
                        Median
                                     Mean
-3.337e-03 -5.590e-06 -9.700e-07 1.044e-03 4.094e-05 2.503e-01
[1] "phi = 0.00013933155067034, omega = 0.984796476225481 , rho = 0.440094621222131"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                 Mean
                                        3rd Qu.
 0.00003 0.01035 0.01816 3.84221
                                       0.32776 168.00334
[1] "update"
            1st Qu.
     Min.
                       Median
                                            3rd Qu.
                                    Mean
                                                          Max.
          0.004312 0.053323
                               0.000000 0.271548 7.106205
-14.033385
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
-7.0599 -4.4007 -1.9964 -1.8396 0.3889 8.2196
[1] "Difference = 9.72467917960964"
[1] "Iteration: 5"
[1] "unstandardized residuals"
    Min.
                               Mean
           1st Qu.
                     Median
                                       3rd Qu.
                                                    Max.
-24.1412 -0.0376 -0.0064
                               7.4793
                                        0.3330 1292.1849
[1] "standardized residuals"
     Min.
            1st Qu.
                        Median
                                            3rd Qu.
                                     Mean
-5.580e-03 -8.680e-06 -1.480e-06 1.729e-03 7.697e-05 2.987e-01
```

```
[1] "phi = 0.000231139860008589, omega = 0.981520887502283, rho = 0.369866079073633"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
           1st Qu.
                     Median
                                 Mean
                                        3rd Qu.
                                                    Max.
 0.00006 0.01129
                    0.01979
                                        0.29609 192.75334
                              4.49665
[1] "update"
                                        3rd Qu.
    Min.
           1st Qu.
                     Median
                                 Mean
                                                    Max.
-18.66292 -0.03128
                              0.00000
                    0.04199
                                        0.41205 10.10912
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
                                        {\tt Max.}
-8.3170 -4.3644 -2.1857 -1.8396 0.3966 8.6902
[1] "Difference = 12.9032787639054"
[1] "Iteration: 6"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                 Mean
                                        3rd Qu.
-24.3482
          -0.0361
                   -0.0057
                             11.0754
                                         0.3874 1013.8554
[1] "standardized residuals"
                                     Mean
     Min.
           1st Qu.
                       Median
                                             3rd Qu.
                                                          Max.
-3.938e-03 -5.840e-06 -9.200e-07 1.791e-03 6.266e-05 1.640e-01
[1] "phi = 0.000161748619031987, omega = 0.977301954235005, rho = 0.426519229141335"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
           1st Qu.
                     Median
                                 Mean
                                        3rd Qu.
 0.00011
          0.01054
                     0.02011
                              5.82520
                                        0.35510 239.40531
[1] "update"
    Min. 1st Qu.
                    Median
                                 Mean
                                        3rd Qu.
-23.72076 -0.03532 0.06225
                              0.00000
                                        0.88363 12.20260
[1] "beta"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
                                              Max.
-10.0963 -4.2798 -2.0745 -1.8396
                                   0.3993
                                             9.0211
[1] "Difference = 17.0379943115704"
[1] "Iteration: 7"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                 Mean
                                        3rd Qu.
                                                    Max.
-24.0014
         -0.0324
                   -0.0046
                              24.7836
                                         0.4011 2630.8079
[1] "standardized residuals"
            1st Qu.
                                     Mean
                                             3rd Qu.
                        Median
-6.732e-04 -9.100e-07 -1.300e-07 6.952e-04 1.125e-05 7.379e-02
[1] "phi = 2.80500340906498e-05, omega = 0.979940749278977 , rho = 0.767286381667904"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                     Median
                                 Mean
                                        3rd Qu.
 0.00001 0.01153 0.02309 7.19580
                                        0.36725 277.28483
[1] "update"
     Min.
             1st Qu.
                        Median
                                     Mean
                                             3rd Qu.
-20.567520
            0.006673 0.049880
                                 0.000000
                                            0.864810 18.328470
[1] "beta"
   Min. 1st Qu. Median
                           Mean 3rd Qu.
                                              Max.
-12.0073 -4.2858 -1.5401 -1.8396
                                   0.4062
                                            9.0784
[1] "Difference = 15.8878677458046"
[1] "Iteration: 8"
[1] "unstandardized residuals"
   Min. 1st Qu.
                  Median
                             Mean 3rd Qu.
                                              Max.
-22.289
         -0.035
                   -0.005
                           60.270
                                     0.406 6753.782
[1] "standardized residuals"
     Min. 1st Qu. Median
                                     Mean
                                             3rd Qu.
                                                          Max.
```

```
-9.624e-05 -1.490e-07 -2.000e-08 2.602e-04 1.753e-06 2.916e-02
[1] "phi = 4.31785512143427e-06, omega = 0.981709982661524 , rho = 0.961916134714736"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
          1st Qu.
                    Median
                                Mean
                                       3rd Qu.
 0.00000 0.01248 0.02315 8.25611
                                       0.51991 286.74174
[1] "update"
     Min.
            1st Qu.
                      Median
                                    Mean
                                           3rd Qu.
-14.016899 0.004457
                      0.025964
                                0.000000 0.518477 14.558641
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
                                           9.0873
-13.3450 -4.2257 -1.0646 -1.8396
                                  0.4119
[1] "Difference = 9.80437753991997"
[1] "Iteration: 9"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                               Mean
                                     3rd Qu.
 -19.672
           -0.030
                     -0.005
                            101.003
                                     0.438 11249.150
[1] "standardized residuals"
     Min. 1st Qu. Median
                                    Mean
                                           3rd Qu.
                                                        Max.
-3.053e-05 -4.700e-08 -7.000e-09 1.568e-04 6.800e-07 1.746e-02
[1] "phi = 1.55207729785946e-06, omega = 0.983803047522562, rho = 0.868270247649568"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
                                                   Max.
 0.00000 0.01256 0.02430 9.55604
                                       0.65224 289.15841
[1] "update"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
-15.37337 0.00853 0.03123 0.00000 0.46301 11.10487
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-14.8315 -4.1920 -1.0642 -1.8396
                                  0.4288
                                           9.0904
[1] "Difference = 7.98261948839764"
[1] "Iteration: 10"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                       3rd Qu.
                              Mean
 -18.309
         -0.029
                     -0.004 129.332
                                       0.434 13959.282
[1] "standardized residuals"
     Min. 1st Qu. Median
                                    Mean
                                           3rd Qu.
-1.833e-05 -2.900e-08 -4.000e-09 1.295e-04 4.340e-07 1.397e-02
[1] "phi = 1.00102793904902e-06, omega = 0.983523869706203 , rho = 0.773146920273194"
[1] "Beta iteration 1"
[1] "alpha"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
 0.0000 0.0136 0.0256 10.5181
                                  1.0068 291.3046
[1] "update"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
-18.19715 0.01472 0.03910
                            0.00000
                                       0.50783
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-16.6097 -4.1478 -1.0636 -1.8396
                                  0.4337
                                           9.0925
[1] "Difference = 7.70284144296252"
[1] "Iteration: 11"
[1] "unstandardized residuals"
    Min. 1st Qu.
                   Median
                                       3rd Qu.
                                Mean
 -17.543
           -0.031
                     -0.004
                             138.071
                                       0.431 13422.175
[1] "standardized residuals"
```

```
Min.
            1st Qu.
                       Median
                                   Mean
                                           3rd Qu.
-1.812e-05 -3.200e-08 -4.000e-09 1.426e-04 4.450e-07 1.386e-02
[1] "phi = 1.032894614361e-06, omega = 0.97736747447489 , rho = 0.74371714175976"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
          1st Qu.
                   Median
                                      3rd Qu.
                               Mean
                                                  Max.
 0.00000 0.01464 0.02724 11.27012
                                      1.10443 293.65488
[1] "update"
    Min. 1st Qu.
                   Median
                               Mean
                                      3rd Qu.
                                                  Max.
-20.73626 0.01951 0.04600 0.00000
                                      0.58505
                                              4.40622
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
-18.6416 -4.1024 -1.0627 -1.8396
                                 0.4474 9.0946
[1] "Difference = 9.52078537828392"
[1] "Iteration: 12"
[1] "unstandardized residuals"
   Min. 1st Qu. Median
                                     3rd Qu.
                               Mean
                                                  Max.
 -17.379
          -0.036 -0.004 155.679
                                     0.433 19057.502
[1] "standardized residuals"
     Min.
            1st Qu.
                      Median
                                  Mean
                                           3rd Qu.
-1.720e-05 -3.600e-08 -4.000e-09 1.541e-04 4.280e-07 1.886e-02
[1] "phi = 9.8959962990127e-07, omega = 0.942937105631337 , rho = 1.16337548753744"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                   Median
                               Mean
                                      3rd Qu.
                                                  Max.
 0.00000 0.01520 0.02992 11.77454 1.11314 296.63069
[1] "update"
     Min. 1st Qu.
                      Median
                                   Mean
                                           3rd Qu.
-18.936152 0.003131 0.038862 0.000000
                                          0.499806 4.293101
[1] "beta"
   Min. 1st Qu. Median
                          Mean 3rd Qu.
-20.4962 -4.0756 -1.0616 -1.8396
                                  0.4721 9.0966
[1] "Difference = 9.14039783751598"
[1] "Iteration: 13"
[1] "unstandardized residuals"
   Min. 1st Qu. Median Mean 3rd Qu.
 -15.77
        -0.03
                  0.00
                          245.13
                                 0.46 51778.12
[1] "standardized residuals"
     Min. 1st Qu.
                                           3rd Qu.
                      Median
                                 Mean
-4.615e-06 -1.000e-08 -1.000e-09 7.172e-05 1.350e-07 1.515e-02
[1] "phi = 2.92597293152538e-07, omega = 0.87531027288368, rho = 2.48890365167915"
[1] "Beta iteration 1"
[1] "alpha"
                               Mean
    Min.
          1st Qu.
                   Median
                                      3rd Qu.
                                                  Max.
 0.00000 0.01679 0.03344 13.39275 1.12181 298.59983
[1] "update"
                   Median
    Min. 1st Qu.
                               Mean
                                      3rd Qu.
-6.136997 -0.003978 0.008558 0.000000 0.149141 4.202295
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
-21.0967 -4.0554 -1.0611 -1.8396
                                 0.4762 9.0972
[1] "Difference = 3.67821574427527"
[1] "Iteration: 14"
[1] "unstandardized residuals"
   Min. 1st Qu. Median Mean 3rd Qu.
                0.00 294.70 0.47 72050.71
 -15.62 -0.03
```

```
[1] "standardized residuals"
     Min.
            1st Qu.
                       Median
                                    Mean
                                            3rd Qu.
                                                         Max.
-2.590e-06 -6.000e-09 0.000e+00 4.886e-05 7.800e-08 1.195e-02
[1] "phi = 1.65792585919558e-07, omega = 0.839776237723401 , rho = 3.4180370064409"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
 0.00000 0.01796 0.03444 14.00361
                                       1.12401 298.63102
[1] "update"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
-2.977099 -0.003386 0.003406 0.000000 0.064081 2.237480
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-21.3456 -4.0503 -1.0609 -1.8396
                                  0.4774
                                            9.0976
[1] "Difference = 1.799666661543"
[1] "Iteration: 15"
[1] "unstandardized residuals"
   Min. 1st Qu. Median Mean 3rd Qu.
        -0.03
                    0.00 321.93 0.47 82856.93
 -15.91
[1] "standardized residuals"
     Min. 1st Qu.
                                            3rd Qu.
                      Median
                                    Mean
-2.040e-06 -4.000e-09 0.000e+00 4.129e-05 6.100e-08 1.063e-02
[1] "phi = 1.28248839357702e-07, omega = 0.828273602668781 , rho = 3.7252933030863"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
 0.00000 0.01818 0.03485 14.29110 1.12504 298.59553
[1] "update"
    Min. 1st Qu.
                    Median
                                Mean 3rd Qu.
                                                   Max.
-2.350114 -0.002299 0.002545 0.000000 0.044816 1.784247
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-21.5192 -4.0463 -1.0608 -1.8396
                                   0.4782
                                            9.0978
[1] "Difference = 1.36297655529556"
[1] "Iteration: 16"
[1] "unstandardized residuals"
   Min. 1st Qu. Median Mean 3rd Qu.
        -0.03
                   0.00
 -16.13
                          343.41
                                  0.48 91301.89
[1] "standardized residuals"
     Min. 1st Qu.
                       Median
                                    Mean
                                            3rd Qu.
                                                         Max.
-1.724e-06 -4.000e-09 0.000e+00 3.671e-05 5.100e-08 9.760e-03
[1] "phi = 1.06895154366371e-07, omega = 0.821954985685942 , rho = 3.89260965287554"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
           1st Qu.
                    Median
                                Mean
                                       3rd Qu.
 0.00000 0.01834
                    0.03513 14.46801
                                       1.12580 298.57293
[1] "update"
    Min.
          1st Qu.
                    Median
                                Mean 3rd Qu.
-2.009067 -0.001680 0.002094 0.000000 0.034465 1.545656
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-21.6570 -4.0429 -1.0606 -1.8396
                                  0.4788
                                            9.0981
[1] "Difference = 1.14164129574494"
[1] "Iteration: 17"
[1] "unstandardized residuals"
   Min. 1st Qu. Median Mean 3rd Qu.
```

```
0.00 362.13
 -16.33
           -0.03
                                    0.48 98572.87
[1] "standardized residuals"
     Min. 1st Qu. Median
                                    Mean
                                            3rd Qu.
                                                         Max.
-1.509e-06 -3.000e-09 0.000e+00 3.346e-05 4.400e-08 9.109e-03
[1] "phi = 9.24101535408146e-08, omega = 0.817752143524932 , rho = 4.001984252125"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                Mean
                                       3rd Qu.
 0.00000 0.01848 0.03537 14.59056
                                       1.12642 298.55984
[1] "update"
    Min. 1st Qu.
                    Median
                                 Mean
                                       3rd Qu.
-1.783508 -0.001677 0.001754 0.000000 0.029174 1.387214
[1] "beta"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
                                              Max.
-21.7730 -4.0400 -1.0605 -1.8396
                                  0.4793
                                            9.0982
[1] "Difference = 1.00252084244208"
[1] "Iteration: 18"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                Mean
                                       3rd Qu.
                                                    Max.
  -16.50
            -0.03
                     0.00
                               379.18
                                          0.48 105113.72
[1] "standardized residuals"
     Min. 1st Qu. Median
                                   Mean
                                            3rd Qu.
-1.348e-06 -3.000e-09 0.000e+00 3.098e-05 4.000e-08 8.588e-03
[1] "phi = 8.17024565180398e-08, omega = 0.81512168259833 , rho = 4.07040272560558"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                 Mean
                                       3rd Qu.
 0.00000 0.01860 0.03557 14.68128 1.12696 298.55321
[1] "update"
                    Median
    Min. 1st Qu.
                                Mean 3rd Qu.
-1.624484 -0.001357 0.001587 0.000000 0.025886 1.275652
[1] "beta"
  Min. 1st Qu. Median Mean 3rd Qu.
                                        {\tt Max.}
-21.875 -4.037 -1.060 -1.840 0.480
                                       9.098
[1] "Difference = 0.909333461307958"
[1] "Iteration: 19"
[1] "unstandardized residuals"
                               Mean
    Min. 1st Qu. Median
                                       3rd Qu.
  -16.67
           -0.03
                     0.00
                               395.15
                                          0.49 111172.40
[1] "standardized residuals"
                                            3rd Qu.
     Min. 1st Qu. Median
                                   Mean
-1.222e-06 -2.000e-09 0.000e+00 2.898e-05 3.600e-08 8.152e-03
[1] "phi = 7.33305412394345e-08, omega = 0.81275529367871 , rho = 4.13181563693982"
[1] "Beta iteration 1"
[1] "alpha"
    Min.
          1st Qu.
                     Median
                                Mean
                                       3rd Qu.
 0.00000 \quad 0.01871 \quad 0.03574 \quad 14.75118 \quad 1.12743 \ 298.55116
[1] "update"
    Min. 1st Qu.
                    Median
                                       3rd Qu.
                                 Mean
-1.496403 -0.001123 0.001456 0.000000 0.023598 1.182527
[1] "beta"
   Min. 1st Qu. Median
                             Mean 3rd Qu.
                                              Max.
-21.9653 -4.0348 -1.0603 -1.8396
                                  0.4807
                                            9.0986
[1] "Difference = 0.834171847811243"
[1] "Iteration: 20"
[1] "unstandardized residuals"
```

```
1st Qu.
                   Median
                              Mean 3rd Qu.
    Min.
           -0.03
                     0.00
  -16.82
                              410.29 0.49 116852.54
[1] "standardized residuals"
     Min. 1st Qu. Median
                                   Mean
                                           3rd Qu.
-1.120e-06 -2.000e-09 0.000e+00 2.732e-05 3.300e-08 7.780e-03
[1] "phi = 6.65784120493533e-08, omega = 0.81109333216788 , rho = 4.17480938728343"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                Mean
                                      3rd Qu.
 0.00000 0.01882 0.03671 14.80723
                                      1.12785 298.55240
[1] "update"
          1st Qu.
                       Median
                                    Mean
                                           3rd Qu.
     Min.
-1.3961088 -0.0009499 0.0013521 0.0000000 0.0218359 1.1091146
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
-22.0476 -4.0324 -1.0603 -1.8396
                                  0.4813
[1] "Difference = 0.775798299095333"
[1] "Iteration: 21"
[1] "unstandardized residuals"
   Min. 1st Qu. Median
                              Mean
                                      3rd Qu.
  -16.96 -0.03
                    0.00
                              424.84
                                         0.49 122251.16
[1] "standardized residuals"
     Min. 1st Qu. Median
                                 Mean
                                           3rd Qu.
-1.034e-06 -2.000e-09 0.000e+00 2.591e-05 3.000e-08 7.454e-03
[1] "phi = 6.09768859792844e-08, omega = 0.809388414671349 , rho = 4.21959678375907"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                   Median
                                Mean
                                      3rd Qu.
 0.00000 0.01891 0.03676 14.85325
                                      1.12823 298.55606
[1] "update"
            1st Qu.
                       Median
                                   Mean
                                           3rd Qu.
-1.3088934 -0.0008111 0.0011964 0.0000000 0.0203318 1.0435144
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-22.1231 -4.0303 -1.0602 -1.8396
                                 0.4818
[1] "Difference = 0.724929256292401"
[1] "Iteration: 22"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                                      3rd Qu.
                              Mean
  -17.10
           -0.03
                     0.00
                              438.86
                                         0.49 127406.42
[1] "standardized residuals"
     Min. 1st Qu. Median
                                   Mean
                                           3rd Qu.
-9.620e-07 -2.000e-09 0.000e+00 2.469e-05 2.700e-08 7.167e-03
[1] "phi = 5.6253998469363e-08, omega = 0.808112293735121 , rho = 4.2508573317048"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                    Median
                                Mean
                                      3rd Qu.
                                      1.12858 298.56155
 0.00000 0.01900 0.03677 14.89208
[1] "update"
     Min.
            1st Qu.
                       Median
                                    Mean
                                           3rd Qu.
-1.2376627 -0.0007025 0.0010839 0.0000000 0.0191143 0.9896530
[1] "beta"
                            Mean 3rd Qu.
   Min. 1st Qu.
                Median
                                             Max.
-22.1930 -4.0282 -1.0601 -1.8396
                                  0.4823
                                           9.0989
[1] "Difference = 0.683596353407489"
[1] "Iteration: 23"
```

```
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                              Mean 3rd Qu.
                                                   Max.
                    0.00
  -17.22
           -0.03
                              452.49 0.49 132372.85
[1] "standardized residuals"
           1st Qu.
                      Median
                                 Mean
                                           3rd Qu.
-8.990e-07 -2.000e-09 0.000e+00 2.362e-05 2.500e-08 6.910e-03
[1] "phi = 5.21985800496743e-08, omega = 0.807087454024426 , rho = 4.27629557449581"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu. Median
                                Mean
                                       3rd Qu.
                                                   Max.
 0.00000 \quad 0.01909 \quad 0.03677 \quad 14.92542 \quad 1.12890 \quad 298.56839
[1] "update"
     Min.
           1st Qu.
                      Median
                                  Mean
                                           3rd Qu.
-1.1767636 -0.0006142 0.0010144 0.0000000 0.0180836 0.9431323
[1] "beta"
   Min. 1st Qu. Median
                         Mean 3rd Qu.
-22.2583 -4.0263 -1.0600 -1.8396
                                  0.4828 9.0990
[1] "Difference = 0.648328105483543"
[1] "Iteration: 24"
[1] "unstandardized residuals"
    Min. 1st Qu. Median
                              Mean
                                       3rd Qu.
                                                   Max.
  -17.35 -0.03
                    0.00
                              465.79
                                     0.49 137182.89
[1] "standardized residuals"
     Min. 1st Qu. Median
                                  Mean
                                           3rd Qu.
-8.440e-07 -2.000e-09 0.000e+00 2.267e-05 2.400e-08 6.677e-03
[1] "phi = 4.86706590722903e-08, omega = 0.806196366262477, rho = 4.29792968866025"
[1] "Beta iteration 1"
[1] "alpha"
                                       3rd Qu.
    Min. 1st Qu.
                   Median
                                Mean
                                                   Max.
 0.00000 0.01909 0.03678 14.95445 1.12921 298.57626
[1] "update"
     Min.
           1st Qu.
                      Median
                                  Mean
                                           3rd Qu.
-1.1235722 -0.0005412 0.0009542 0.0000000 0.0171907 0.9020291
[1] "beta"
   Min. 1st Qu. Median
                           Mean 3rd Qu.
-22.3197 -4.0244 -1.0600 -1.8396
                                  0.4832 9.0991
[1] "Difference = 0.617539235770946"
[1] "Iteration: 25"
[1] "unstandardized residuals"
                              Mean
                                       3rd Qu.
    Min. 1st Qu. Median
                                                   Max.
                     0.00
           -0.03
  -17.46
                              478.83 0.49 141859.99
[1] "standardized residuals"
     Min. 1st Qu. Median
                                           3rd Qu.
                                  Mean
-7.960e-07 -2.000e-09 0.000e+00 2.182e-05 2.200e-08 6.464e-03
[1] "phi = 4.55692681244084e-08, omega = 0.80541706862667, rho = 4.31647868718837"
[1] "Beta iteration 1"
[1] "alpha"
    Min. 1st Qu.
                   Median
                                       3rd Qu.
                                Mean
 0.00000 \quad 0.01909 \quad 0.03678 \quad 14.98010 \quad 1.12949 \quad 298.58490
[1] "update"
           1st Qu.
                      Median
                                    Mean
                                            3rd Qu.
-1.0765919 -0.0004804 0.0009014 0.0000000 0.0164077 0.8653577
[1] "beta"
   Min. 1st Qu. Median
                            Mean 3rd Qu.
                                             Max.
-22.3777 -4.0226 -1.0599 -1.8396
                                  0.4836
                                           9.0992
[1] "Difference = 0.590359570128033"
```

- It looks like it is working? With +, and only 1 update each. And a small update.
- Wondering if a separate checklist and journal file would be a good idea.
- I THINK IT IS RUNNING!

Things i did:

- Change from to +
- First do phi/rho/omega loop, then ONE beta loop. With update of .1 scaled.
- About a 2.5 min runtime with convergence defined as sum of absolute difference between beta values
 i.1. 225 iterations

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- Try removing step update.
 - [1] "Iteration: 1"
 [1] "phi = 0.939547462231508, omega = 0.935468698041697 , rho = 3.17044241846978"
 [1] "Beta iteration 1"
 [1] "Difference = 731.214064026175"
 [1] "Iteration: 2"
 [1] "phi = 1.74415189832243e-55, omega = 0 , rho = 363.857722495099"
 [1] "Beta iteration 1"
 [1] "Difference = 0"
 - Try .5 Still only 2 loops.
- Graphs:
- Meeting
- Check eigeenvalues of update and scalar by minimum.
- Implement line search. Numerical Optimization book ch 11.2

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