Methodology

Methodology

Laplace implementation

In (todo:equation), we aim to have the $\hat{\theta}$ that maximize $l_{Lap}(\theta|Y)$. In addition, in (todo:equation), we need the value of X_{θ} for $\hat{\theta}$, this X_{θ} and θ have to be optimized simultaneously; we use Newton-Raphson method to in Laplace approximation to achieve this.

Also, we compare the results of our self-implementated Laplace approximation with TMB built-in Laplace approximation. \dots