

R Assignment Two

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I then used that mean to calculate the standard deviation of the differences between the log bootstrap sample CIR estimates and the log model-standardized CIR estimate to estimate the standard error of those differences:

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library(foreign)
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$$SE_{\ln(\hat{\theta}_i)} \approx \sqrt{\frac{1}{n-1} \sum_{i=1}^n \left(\left(\ln(\hat{\theta}_i) - \ln(\hat{\theta}) \right) - \bar{\Delta}_{\ln(\hat{\theta}_i)} \right)^2}$$