

1. (C code) Implement Newton-Raphson to find the extinction probability of the male surname branching process model we solved by fixed point iteration. Write an R wrapper to call the code from R using `.Call()`. Your R wrapper should take an initial value and a relative convergence criterion.
2. Consider the dataset on Canvas that reports the number of oil spills  $Y_i$  for each  $i$  of several years along with the amount of oil shipped internationally  $x_{i1}$  and domestically  $x_{i2}$  in each of those years. Assume Poisson model

$$Y_i \mid x_{i1}, x_{i2} \sim \text{Poisson}(\beta_1 x_{i1} + \beta_2 x_{i2}).$$

- (a) Derive Newton's update equation.
- (b) Derive the Fisher scoring update equation.
- (c) (C code) Implement Newton's method and the Fisher scoring method. Where appropriate use simple backtracking. Estimate the MLEs for  $\beta_1$  and  $\beta_2$ . When available, report the variance of the MLEs. Your code should run by taking 'n' or 'f' to indicate Newton's or Fisher scoring, initial values for  $\beta_1$  and  $\beta_2$  and a relative convergence criterion on the Euclidean norm of  $(\beta_1, \beta_2)$  on the command line (in that order, no command line flags). It can print out any amount of information, but the last line should be the estimates with 6 digits of precision and the number of iterations, separated by spaces. No need to call this code from R.