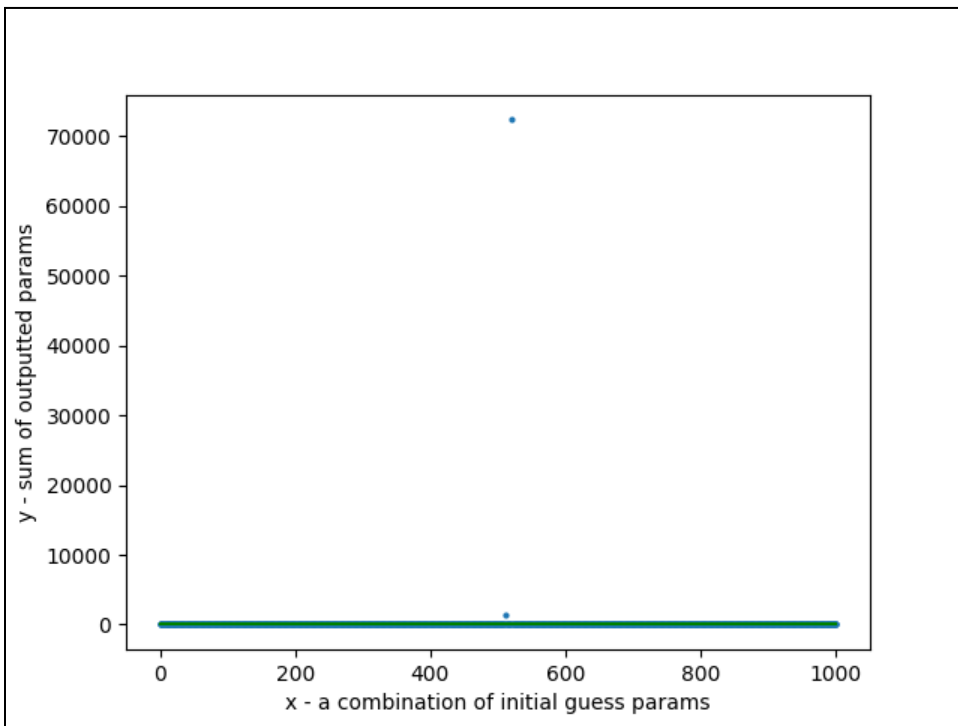


Let's consider we have a linear function $y = 6x + 3 + \text{noise}$, where scale of noise is 2.0. We will use some optimisation algorithms. Aim is to fix a certain method (algorithm) and change initial guessed parameters. Lets analyze 1000 combinations of these parameters (from 0,0,0 to 9,9,9), where **b** is free term, **k** - coefficient near x, and **n** - noise. We have a 3-level loop to implement a combination of these 1000 parameters. We will evaluate our result by comparing a line $y = 10$ with the sum of outputted params (in the best case this sum also 10 (6+3+1)).

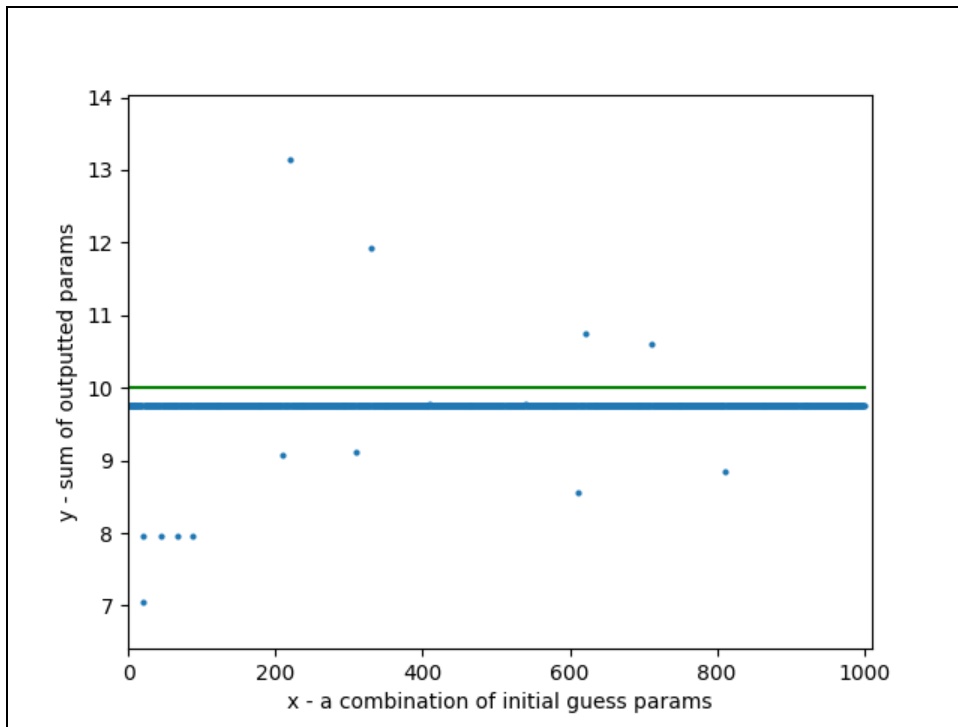
```
b_plus_k = []
for b in range(10):
    for k in range(10):
        for n in range(10):
            results = minimize(MLERegression, np.array([b, k, n]), method='Nelder-Mead', options={'disp': True},
                               jac=fprime, hess=fprime)
            b_plus_k.append(sum(results.x))
```

Here is the result for the Nelder Mead algorithm.

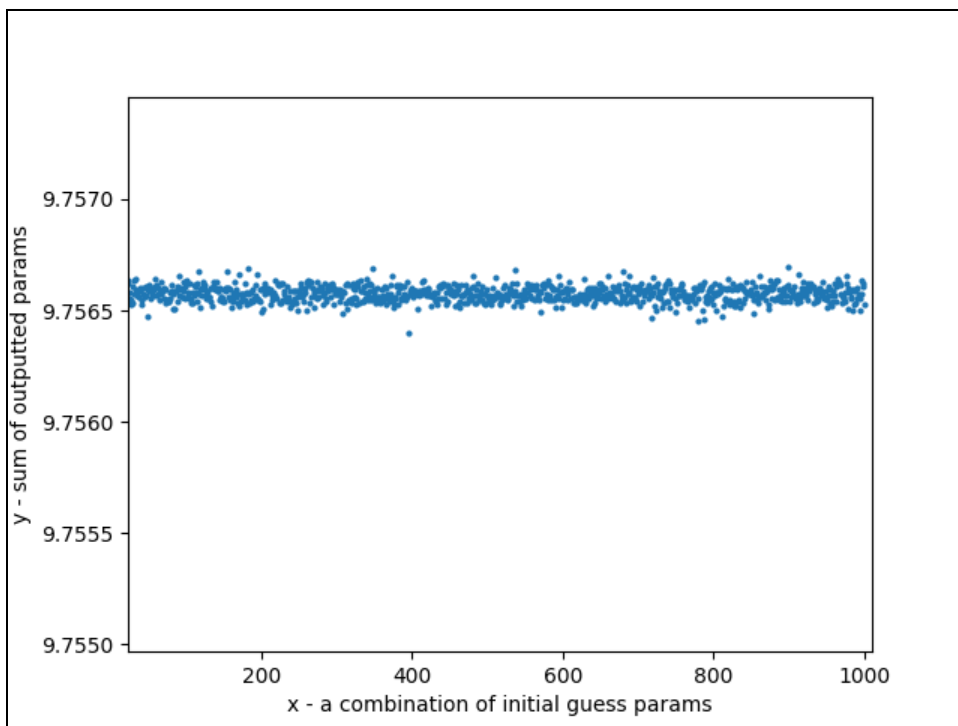
On the general, not zoomed graph we can observe two anomalies: at $x=520$, $y=72377$ and $x=310$, $y=46$



On the next, zoomed graph, we can see some errors at random points, but the general result is approximately what we've expected.

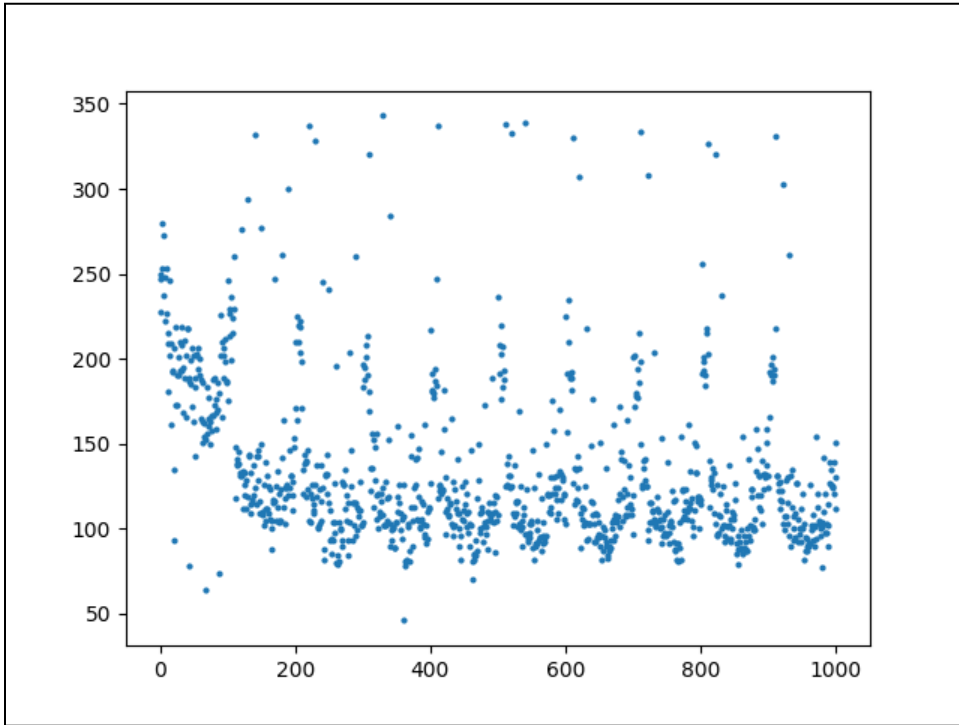


A bit more zoom and we definitely can say that most of the results are distributed between 9.7564 and 9.7567 which is a good index.



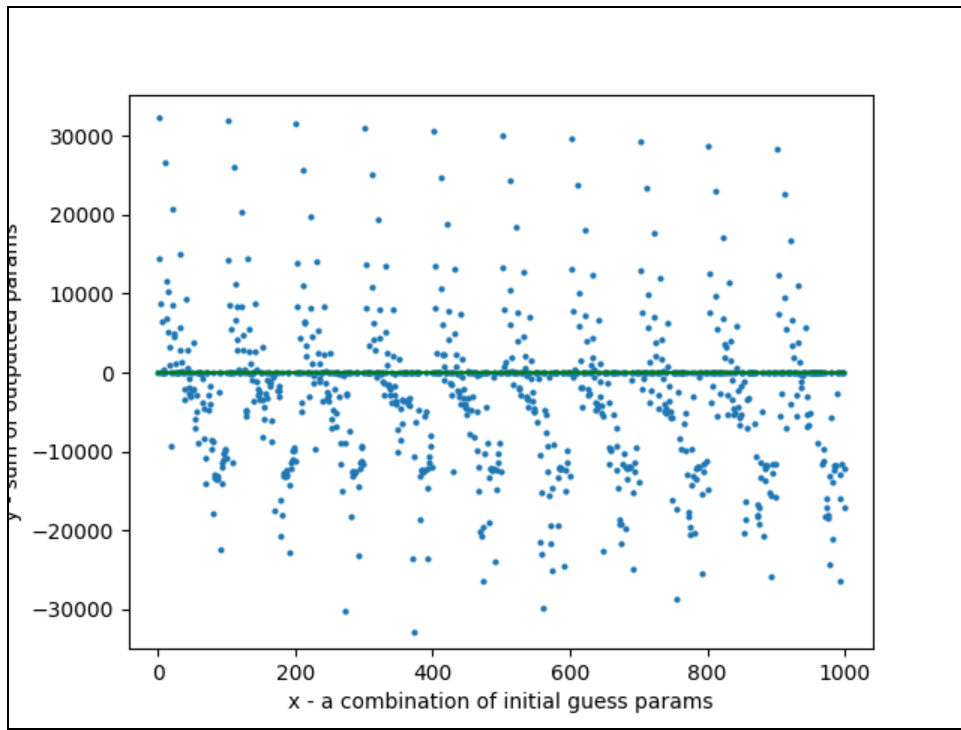
The last plot represents a number of iterations for finding k and b in dependency of initial guessed parameters. A trend can be described as a spread between 75 and 140. And a detrend

between 0 to 150 ~. The initial parameters of 3,2,0 ~ had a maximum number of iterations - 340. Minimum is 3,6,0 - 30.

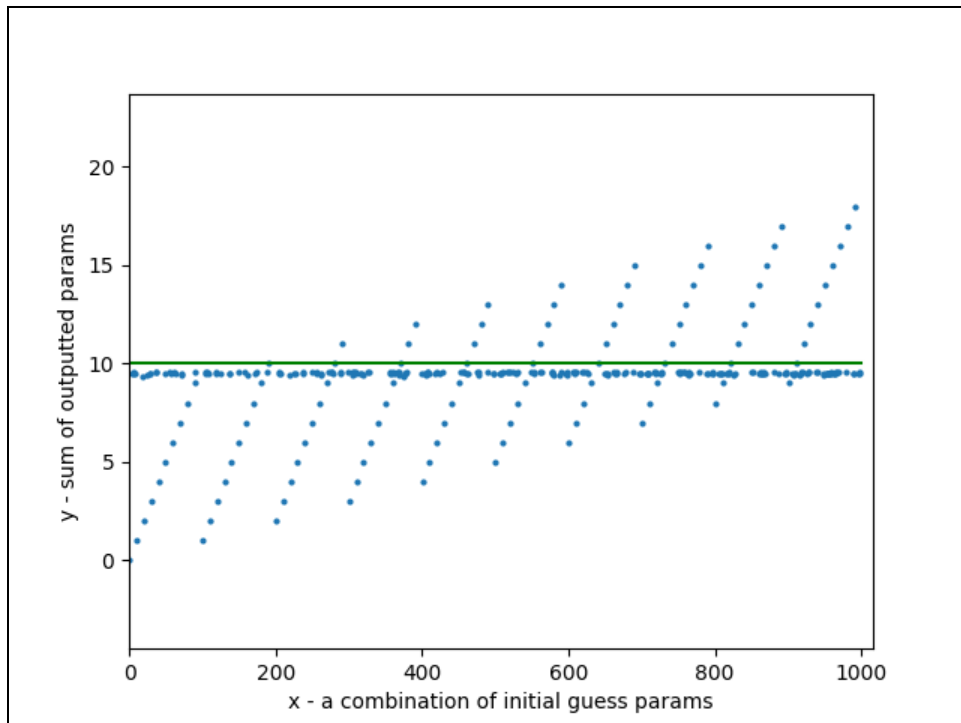


Let's use another method called 'BFGS':

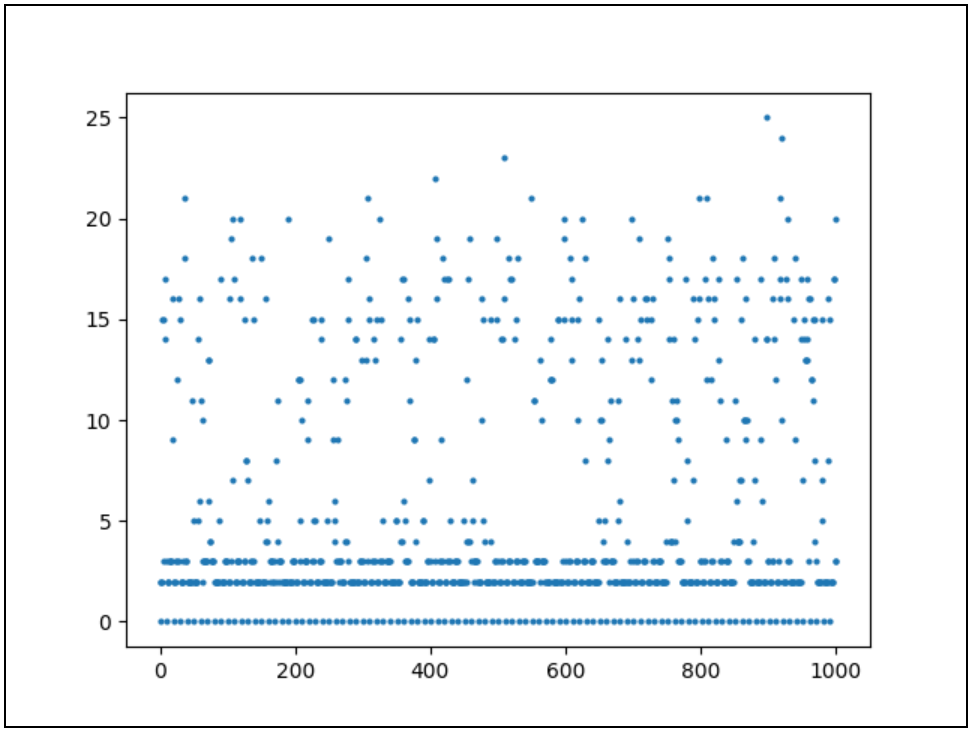
On the general view a huge spread between -30000+ and 30000+ can be seen. This distribution definitely obeys a certain pattern which repeats every 100 xs (every initial b parameter of our function).



If we zoom in a bit, despite ‘wrong’ results, we can notice those, which are close to what we expected $y=10$, about 9.75, like in the previous method.



In the following picture the number of iterations can be seen. In the most common case, there are 2 or 3 per one result.



We can conclude that the Nelder Mead method is more efficient about results, but takes much more iteration to get it, while BFGS is not precise but fast.