

Problem Set 8

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Exercise 1

My modelsummary of the OLS Estimate of the values of beta is on page 2. All of our estimation efforts did a good job at getting close to the true values of beta. OLS was closer to the true values of beta than the Nelder-Mead and L-BFGS estimates. The Nelder-Mead and L-BFGS estimates were sometimes off by several hundredths.

	Model 1
X1	1.501 (0.002)
X2	-0.991 (0.003)
X3	-0.247 (0.003)
X4	0.744 (0.003)
X5	3.504 (0.003)
X6	-1.999 (0.003)
X7	0.502 (0.003)
X8	0.997 (0.003)
X9	1.256 (0.003)
X10	1.999 (0.003)
Num.Obs.	1e+05
R2	0.971
R2 Adj.	0.971
AIC	144993.2
BIC	145097.9
Log.Lik.	-72485.615
F	338240.012