Updated NLP

Don Boyd to me Jun 8

Hi Yimeng,

I updated the NLP program, attached, as follows:

- set it up so that selects a plan from a dataframe of known values for plans
those values are:
disc rate
pv for actives, retired, termv
year1 benefit payments for actives, retired, termv
pv for total at +/- 1% on disc rate

- established equality constraints for
pv for actives, retired, termv (and implicitly for total)
year1 for actives, retired, termv (implicitly for total)

- inequality constraints for
pv total at +/- 1% on discount rate -- put 0.5% range around each value
inferred lower and upper bounds for pv actives, retired, at +/- 1% on disc rate, based on the % change for total

- fixed one very small mistake

- generally cleaned it up to make it much easier to follow

This would be the version to look at, if you spend any time with it. I think it's now ready to use on other plans, when we have available data. I'm going to start looking again at data availability, as we discussed yesterday.
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ucrp_estimate_gauss_parameters… r