Loss function demonstration

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The following is the output without adjusting rel.tol:

```
optim.out
                                                            p5
                                                                                  p7
##
                  p1
                             p2
                                       рЗ
                                                  p4
                                                                      р6
##
  nlminb -0.8086033 -3.141873 -1.088816 -5.273553 -2.622657 -4.583462 -0.6572162
                 р8
                             p9
                                       value fevals gevals niter convcode kkt1 kkt2
                                                        686
                                                               73
## nlminb -2.149927 -0.4993164 1.274033e-06
                                                  99
                                                                          1 TRUE TRUE
##
          xtime
          21.5
## nlminb
```

The value of 1 under convcode is what indicates that convergence was not attained.

Originally, what would happen now is that the optimization would be re-run with new, random start values. Like the following:

```
optim.out.r
```

```
p1
                           p2
                                     рЗ
                                               p4 p5
                                                             р6
                                                                        p7
## nlminb -1.401877 -1.416569 1.999496 -1.097514 2 -9.088163 -0.6377611
##
                                       value fevals gevals niter convcode kkt1
                  p8
                             p9
## nlminb -0.9641644 -4.332943 1.000321e-06
                                                 61
                                                        300
                                                               26
                                                                         1 TRUE
           kkt2 xtime
## nlminb FALSE 9.03
```

In this particular case, p5 hit the max of 2. The loss function (under value) here is lower than that of the first run, and convcode is equal to 1. But in other scenarios that I investigated, neither of these were necessarily true.

Regardless, after adjusting rel.tol=1e-4, we obtain:

```
optim.out.1e4

## p1 p2 p3 p4 p5 p6 p7
```

```
## p1 p2 p3 p4 p5 p6 p7
## nlminb -0.8086033 -3.141873 -1.088816 -5.273553 -2.622657 -4.583462 -0.6572162
## p8 p9 value fevals gevals niter convcode kkt1 kkt2
## nlminb -2.149927 -0.4993164 1.274033e-06 72 639 69 0 TRUE TRUE
## xtime
## nlminb 17.61
```

All of the values are the as that of the original run. The only difference is that now convcode=0 so it is happy to stay here.

Now, plugging the MLE values into the loss function gives:

[1] 2.82606e-06

So, about twice the size of what we get through optimization, but still very small.