

content

2019-08-22

- MLE stanford: MLE basic knowledge
- RES.RData: data (vector) saved from grid search of $g(\rho)$ function. ρ varies from 0.1 to 3 by 0.1
- rrr0822.RData: input different ρ values, calculate the $S(t)$. The dataset is 1000. However it takes to long time to run. For each ρ , only the first 500 time points were used to calculate the $\hat{S}(t)$
- try mle 2019-08-22.R: R file. Calculated the MLE, grid search, and how ρ affect $\hat{S}(t)$. where the $S(t)$ is generated by true $\rho = 0.1$
- try MLE.Rmd: summary