

PS8<sub>*patel*</sub>

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5 The closed-form solution is very accurate in terms of the true value given. This is not surprising because there is no guesswork involved. It is a more precise method.

7 Results for L-BFGS are almost the same as 6. Nelder-Mead gives incorrect results in comparison. Yes, they differ. This is intriguing but can be accounted for.

9 The table below shows that the given true value from is a very close calculation.

Table 1:

<i>Dependent variable:</i>	
	Y
X1	1.501*** (0.002)
X2	-0.996*** (0.002)
X3	-0.249*** (0.002)
X4	0.747*** (0.002)
X5	3.502*** (0.002)
X6	-1.999*** (0.002)
X7	0.501*** (0.002)
X8	0.999*** (0.002)
X9	1.253*** (0.002)
X10	1.999*** (0.002)
Observations	100,000
R <sup>2</sup>	0.991
Adjusted R <sup>2</sup>	0.991
Residual Std. Error	0.500 (df = 99990)
F Statistic	1,080,712.000*** (df = 10; 99990)
<i>Note:</i>	*p<0.1; **p<0.05; ***p<0.01