File julia> include("EstimatePoisson.jl"); Poisson model, OBDV, MEPS 1996 full data set MLE Estimation Results BFGS convergence: Normal Observations: 4564 Average Log-L: -3.67109 OPG form covariance estimator p-value estimate st. err t-stat 0.00000 constant -0.79055 0.01837 -43.04086 0.00000 pub. ins. 0.84802 0.00851 99.63361 34.32495 priv. ins. 0.29448 0.00858 0.00000 88.13428 0.48679 0.00552 0.00000 sex 103.59860 age 0.02402 0.00023 0.00000 edu 0.02917 0.00110 26.53989 0.00000 inc -0.00080 0.00010 -8.12865 0.00000 Information Criteria Crit. Crit/n CAIC 33575.68806 7.35664 33568.68806 7.35510 BIC 33523.70638 7.34525 AIC julia> include("EstimatePoisson.jl"); \*\*\*\*\*\*\*\*\*\*\*\*\* Poisson model, OBDV, MEPS 1996 full data set MLE Estimation Results BFGS convergence: Normal Average Log-L: -3.67109 Observations: 4564 Sandwich form covariance estimator p-value st. err estimate t-stat -0.79055 0.14945 -5.28980 0.00000 constant pub. ins. 0.84802 0.07645 11.09203 0.00000 priv. ins. 4.13640 0.00004 0.29448 0.07119 8.79580 0.48679 0.05534 0.00000 sex 11.46973 0.02402 0.00209 0.00000 age 3.06037 edu 0.02917 0.00953 0.00222 -0.97809 inc -0.00080 0.00081 0.32808 Information Criteria

Crit. Crit/n
CAIC 33575.68806 7.35664
BIC 33568.68806 7.35510
AIC 33523.70638 7.34525

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