Econ899 PS1b

November 7, 2021

 $-2605.91 \quad -556.32 \quad -1156.86 \quad -222.818 \ \dots \qquad -466.689$

1. The log likelihood is -6942.805. The score is

 1×17 Matrix { Float 64 }:

```
-582.469 \quad -546.411
The hessian is
    17 \times 17 Matrix { Float 64 }:
    -3224.63
              -880.428
                               -1428.39\ \dots
                                               -681.85
-674.379
             -582.954
    -880.428
                -880.428
                                 -0.0
                                              -189.337
                                                          -211.554
-170.069
                               -1428.39
                                               -308.877
    -1428.39
                   -0.0
-299.44
             -266.606
    -387.591
                              -165.227
                -10.0764
                                              -104.651
-92.3703
            -77.2665
                                -560.344
    -1305.7
                 -404.234
                                               -290.986
             -192.876
-299.44
    -1546.77
                 -421.328
                                -675.977 ...
                                               -326.323
-325.511
             -282.993
                               -1192.14
    -2619.43
                 -686.268
                                               -551.432
-540.134
            -477.388
    -1210.69
                 -331.979
                                -544.713
                                               -257.316
-253.334
            -220.353
    -6304.56
                -1720.75
                               -2796.02
                                              -1333.23
                                                          -1318.87
-1134.65
                                                          -1213.88
    -5761.32
                -1655.08
                               -2551.24
                                              -1223.71
-1033.59
    -23783.2
                 -6607.99
                               -10512.7 ...
                                               -5017.54
-4970.07
            -4271.64
    -23599.2
                 -6563.05
                              -10428.5
                                               -4978.92
-4944.78
             -4247.05
                 -390.078
    -1404.99
                                -586.887
                                               -306.911
-305.732
             -268.375
```

2. The numerical first derivative is

$$1\times17~\mathrm{Matrix}\{\,\mathrm{Float64}\,\}:\\ -2605.91~-556.32~-1156.86~-222.818~...~-466.689\\ -582.469~-546.411$$