Advanced Programming in Quantitative Economics

Introduction, structure, and advanced programming techniques

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Tutorial Day 3 - Afternoon

14.30P Implementing covariance estimation

- Duration model restricting α
- Covariance of parameters

16.00 End

18.00 Course dinner at 'Sct. Oluf'

Duration: Restrictions

Continue with the earlier exercise.
Add the restrictions that

1. $\alpha > 0$
2. $0 < \beta_0 < 2$ (as an extra, not really implied by model...)

Duration: Schedule

Remember steps:

- Write `TransPar`, `TransBackPar`
- Test them against eachother
- Implement within full program
- Adapt standard errors, Delta method using `NumJacobian`
- Compare outcome with earlier program