Assignment 4

1.

(a) Program the MLE for the probit model from scratch. Apply this to the civil war example from Assignment 1. Report the estimates, standard errors using the Hessian, standard errors using the sandwich estimator. Compare these to the estimates reported by both stata and r.

(b) Compute effect sizes for each of the independent variables (you can use either stata or r).

(c) Report the McKelvey and Ziovana and McFadden R-squared measures.

(d) Program up the McFadden R-squared from scratch and compare it to what you found in part (c).