

```
In[1865]:= {THETA, COV, LIKI, psii, scoreii, k, ReturnCode} =
  BFGS[{{S, m, n, Deterministisch}}, {THETA0, F0},
    {{SystemEDMdet, {Deltat, T}}, {Lik, LISRELlikR, Score, Hesse}},
    {{Sing = False, 1}, KMAX = 50, {EPS1 = .0001, EPS2 = .0001},
    OPTION = 0, PRINT = {1, 1, 1, 1, 1, 1, 1, 1, 1}}];
```

```
In[1749]:= scoreii // Last
```

```
Out[1749]= {0., -3.10625 × 10-6, -3.7654 × 10-6, 9.13648 × 10-6}
```

ohne **Pseudoinverser** :

```
In[1750]:= std =  $\sqrt{\text{VecDiag}[\text{COV}]}$  ;
  MatrixForm[Transpose[{Theta[[4 // Range]], THETA, std}]]
```

```
Out[1751]/MatrixForm=
```

$$\begin{pmatrix} & 1 & 2 & 3 \\ 1 & 16 & 13.2629 & 24.6615 \\ 2 & 4 & 3.68421 & 4.33879 \\ 3 & 1 & 1.01309 & 1.8904 \\ 4 & 2 & 1.67009 & 2.4678 \end{pmatrix}$$

```
In[1803]:= LIKI // Last
```

```
Out[1803]= 255.569
```

```
In[1808]:= LSD:
```

```
In[1868]:= likpsi // Last
```

```
Out[1868]= {255.569, 13.263, 3.68421, 1.01309, 1.6701}
```

```
In[1869]:= COV // VecDiag // Sqrt
```

```
Out[1869]= {24.5792, 4.32164, 1.88415, 2.45848}
```

■ LSDE/mue, Sigma fix

■ LSDE/Schätzung

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**N=1/T=200/deltat=1**

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**N=1/T=200/deltat=0.5**

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**N=1/T=100/deltat=2**