PENN STATE UNIVERSITY
Department of Economics

Econ 597D Sec 001 Computational Economics — Gallant
Project Suggestion 5 — Fall 2015
Due Dec 8, 2015

The C++ SNP implementation at

http://www.aronaldg.org/webfiles/arg/snp.

has an alternative main named snp_gsl.cpp that uses the BFGS algorithm in GNU's General Scientific Library instead of the BFGS algorithm in libscl.

Rewrite the code so that it uses one of the other optimizers in GNU's General Scientific Library instead of the BFGS algorithm. The General Scientific Library is designed so that this is easy to do. Compare results with the three optimizers: GNU's BFGS, libscl's BFGS, and the GNU optimizer of your choice.

Use the example that comes with the distribution for the test runs.