APPENDIX EIGHT

ASYMPTOTIC COVARIANCE MATRIX FOR THE PARAMETER ESTIMATES

Below is the matrix of asymptotic covariances between the parameter estimates based on the inverse of the information matrix for the model simulated in Section **8.4**. Since v_3 is a function of v_1 and v_2 it is not a free parameter and was not included. The same is true for e_{41}, e_{42} and e_{43}.

	v_1	v_2	e_{11}	e_{12}	e_{13}	e_{21}	e_{22}	e_{23}	e_{31}	e_{32}	e_{33}
v_1	0.002998	-0.00037	0.001426	0	0.001426	0.000713	0.001426	-0.00071	-0.00071	0	0.000713
v_2	-0.00037	0.001589	0.000789	0	0.000789	0.000395	0.000789	-0.00040	-0.00040	0	0.000395
e_{11}	0.001426	0.000789	0.040908	0.019814	0.011187	-0.01257	-0.00533	-0.00394	-0.01385	-0.00661	-0.00266
e_{12}	0	0	0.019814	0.039628	0.019814	-0.00661	-0.01321	-0.00661	-0.00661	-0.01321	-0.00661
e_{13}	0.001426	0.000789	0.011187	0.019814	0.040908	-0.00266	-0.00533	-0.01385	-0.00394	-0.00661	-0.01257
e_{21}	0.000713	0.000395	-0.01257	-0.00661	-0.00266	0.039948	0.020454	0.009587	-0.01353	-0.00661	-0.00298
e_{22}	0.001426	0.000789	-0.00533	-0.01321	-0.00533	0.020454	0.040908	0.019174	-0.00724	-0.01321	-0.00597
e_{23}	-0.00071	-0.00040	-0.00394	-0.00661	-0.01385	0.009587	0.019174	0.039948	-0.00298	-0.00661	-0.01353
e_{31}	-0.00071	-0.00040	-0.01385	-0.00661	-0.00394	-0.01353	-0.00724	-0.00298	0.039948	0.019814	0.009587
e_{32}	0	0	-0.00661	-0.01321	-0.00661	-0.00661	-0.01321	-0.00661	0.019814	0.039628	0.019814
e_{33}	0.000713	0.000395	-0.00266	-0.00661	-0.01257	-0.00298	-0.00597	-0.01353	0.009587	0.019814	0.039948