

Convergence

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Full of energy, confidence and motivation
In Gauss I started my first cml-calculation.

Likelihood function, starting values and parameter restriction
- Theory and Empirics did not seem to be a contradiction.

A first error message! But my feelings did not change
Although Gauss told me "Index out of range!".

"Stay calm", I thought, adjusting the vector's size
When Gauss immediately complained "Variable not initialized".

Alright, I initialize it- there you go
Now start running! I'm the expert and I tell you so!

And it did - iterations ran through, one after another
Everything seemed perfect and nothing to bother.

The next morning I entered my office with expectations high
But Newton was still at work, I had to notice with a sigh.

I watched the display but nothing new
One step after another. Quite slowly they went through.

Late at night when everyone else had left for good,
I was still sitting there longing for a cigarette and food.

I altered algorithm, step length and parameter restriction
But convergence still seemed but a lovely fiction.

Three more weeks and no convergence later
I called my supervisor a malicious traitor.

I did not eat nor drink or sleep but prayed
While the likelihood function continuously decayed.

Another four weeks passed in vain
(My boyfriend left he couldn't take the strain)

I was slowly sliding into a deep depression,
Watching the display had become my only passion.

Late in December when every option and global I had tried,
I seriously started considering suicide.

I was standing on a chair around my neck a rope,
Because, at last, I had abandoned any hope.

I was ready to jump and awaiting Judgement Day
when I read some words that made me stay
and forget all the months I prayed and grieved
I read: "retcode zero - normal convergence achieved".