

# MAXIMUM ENTROPY ECONOMETRICS ROBUST ESTIMATION WITH LIMITED DATA

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Thou, thou enjoy'st repose and comfortable sleep, Nor of the mis'ries reckst by which my heart is wried..Locust, The Hawk and the, ii. 50..Voyage of Sindbad the Sailor, The Sixth, iii. 203..The master of police held his hand from him, saying, "Belike he is of the kinsmen of the Commander of the Faithful," and said to the second, "Who art thou?" Quoth he, "I am the son of him whose rank (75) time abaseth not, and if it descend (76) one day, it will assuredly return [to its former height]; thou seest the folk [crowd] in troops to the light of his fire, some standing around it and some sitting." So the master of the police refrained from slaying him and said to the third, "Who art thou?" Quoth he, "I am the son of him who plungeth through the ranks (77) with his might and correcteth (78) them with the sword, (79) so that they stand straight; (80) his feet are not loosed from the stirrup, (81) whenas the horsemen on the day of battle are weary." So the master of police held his hand from him also, saying, "Belike, he is the son of a champion of the Arabs." ? ? ? ? A talking-stock among the folk for ever I abide; Life and the days pass by, yet ne'er my wishes I attain)..After this, the authorities compounded with the highwayman for his submission, and when he came before them, they enriched him and he became in such favour with the Sultan's deputy that he used to eat and drink with him and there befell familiar converse between them. On this wise they abode a great while, till, one day, the Sultan's deputy made a banquet, and therein, for a wonder, was a roasted francolin, which when the robber saw, he laughed aloud. The deputy was angered against him and said to him, "What is the meaning of thy laughter? Seest thou default [in the entertainment] or dost thou mock at us, of thy lack of breeding?" "Not so, by Allah, O my lord," answered the highwayman. "But I saw yonder francolin and bethought myself thereanent of an extraordinary thing; and it was on this wise. In the days of my youth, I used to stop the way, and one day I fell in with a man, who had with him a pair of saddle-bags and money therein. So I said to him, 'Leave these bags, for I mean to kill thee.' Quoth he, 'Take the fourth part of [that which is in] them and leave [me] the rest.' And I said, 'Needs must I take the whole and slay thee, to boot.' Then said he, 'Take the saddle-bags and let me go my way.' But I answered, 'Needs must I slay thee.' As we were in this contention, he and I, behold, he saw a francolin and turning to it, said, 'Bear witness against him, O francolin, that he slayeth me unjustly and letteth me not go to my children, for all he hath gotten my money.' However, I took no pity on him neither hearkened to that which he said, but slew him and concerned not myself with the francolin's testimony..When the merchants saw him, they accosted him and said, "O youth, wilt thou not open thy shop?" As they were bespeaking him, up came a woman, having with her a boy, bareheaded, and [stood] looking at El Abbas, till he turned to her, when she said to him, "O youth, I conjure thee by Allah, look at this boy and have pity on him, for that his father hath forgotten his cap in the shop [he lost to thee]; so if thou wilt well to give it to him, thy reward be with God! For indeed the child maketh our hearts ache with his much weeping, and God be witness for us that, were there left us aught wherewithal to buy him a cap in its stead, we had not sought it of thee." "O adornment of womankind," replied El Abbas, "indeed, thou bespeakest me with thy fair speech and supplicatest me with thy goodly words ...But bring me thy husband." So she went and fetched the merchant, whilst the folk assembled to see what El Abbas would do. When the man came, he returned him the gold he had won of him, all and part, and delivered him the keys of the shop, saying, "Requite us with thy pious prayers." Therewithal the woman came up to him and kissed his feet, and on like wise did the merchant her husband; and all who were present blessed him, and there was no talk but of El Abbas..Ye chide at one who weepeth for troubles ever new, iii. 30..151. The Adventures of Quicksilver Ali of Cairo, a Sequel to the Rogueries of Delileh the Crafty dccviii.The Eight Night of the Month. ? ? ? ? Yet, I conjure thee, blame me not for passion and desire, Me whom estrangement long hath brought to sick and sorry plight..Ibrahim and his Son, Story of King, i. 138..Then they returned to Shehrzad and displayed her in the second dress. They clad her in a dress of surpassing goodness, and veiled her face to the eyes with her hair. Moreover, they let down her side locks and she was even as saith of her one of her describers in the following verses..Awhile after this, two merchants presented themselves to the king with two horses, and one said, 'I ask a thousand dinars for my horse,' and the other, 'I seek five thousand for mine.' Quoth the cook, 'We have experienced the old man's just judgment; what deemeth the king of fetching him?' So the king bade fetch him, and when he saw the two horses, he said, 'This one is worth a thousand and the other two thousand dinars.' Quoth the folk, 'This [horse that thou judgeth the lesser worth] is an evident thoroughbred and he is younger and swifter and more compact of limb than the other, ay, and finer of head and clearer of skin and colour. What token, then, hast thou of the truth of thy saying?' And the old man said, 'This ye say is all true, but his sire is old and this other is the son of a young horse. Now, when the son of an old horse standeth still [to rest,] his breath returneth not to him and his rider falleth into the hand of him who followeth after him; but the son of a young horse, if thou put him to speed and make him run, [then check him] and alight from off him, thou wilt find him untired, by reason of his robustness.' So he carried her to a place wherein was running water and setting her down on the ground, left her and went away, marvelling at her. After he left her, he found his camels, by her blessing, and when he returned, King Kisra asked him, 'Hast thou found the camels?' ['Yes,' answered he] and acquainted him with the affair of the damsel and set out to him her beauty and grace; whereupon the king's heart clave to her and he mounted with a few men and betook himself to that place, where he found the damsel and was amazed at her, for that he saw her overpassing the description wherewith the camel-driver had described her to him. So he accosted her and said to her, 'I am King Kisra, greatest of the kings. Wilt thou not have me to husband?' Quoth she, 'What wilt thou do with me, O king, and I a woman abandoned in the desert?' And he answered, saying, 'Needs must this be, and if thou wilt not consent to me, I will take up my sojourn here and devote myself to God's service and thine and worship Him with thee.' The eunuch heard the smiting of the lute within the chamber and said, 'By Allah, that is my lady Tuhfeh's touch!' So he arose and went, as he were a madman, falling down and rising up, till he came to the eunuch on guard at the door at the Commander of the Faithful and found him sitting. When the latter saw him, and he like a madman, falling down and rising up, he said to him, 'What aileth thee and what bringeth thee hither at this hour?' Quoth the other, 'Wilt thou not make haste and awaken the Commander of the Faithful?' And he fell to crying out at him; whereupon the Khalif awoke and heard them bandying words together and Tuhfeh's servant saying to the other, 'Out on thee! Awaken the Commander of the Faithful in haste.' So he said, 'O Sewab, what aileth thee?' And the chief eunuch answered, saying, 'O our lord,

the eunuch of Tuhfeh's lodging hath taken leave of his wits and saith, "Awaken the Commander of the Faithful in haste!" Then said Er Reshid to one of the slave-girls, 'See what is to do.' Ishac entered, he and his company, and seating themselves in the place of honour, amused themselves by looking on the slave-girls and mamelukes and watching how they were sold, till the sale came to an end, when some of the folk went away and other some sat. Then said the slave-dealer, 'Let none sit with us except him who buyeth by the thousand [dinars] and upwards.' So those who were present withdrew and there remained none but Er Reshid and his company; whereupon the slave-dealer called the damsel, after he had caused set her a chair of fawwak, (170) furnished with Greek brocade, and it was as she were the sun shining in the clear sky. When she entered, she saluted and sitting down, took the lute and smote upon it, after she had touched its strings and tuned it, so that all present were amazed. Then she sang thereto the following verses: Then the queen entered the palace and sat down on the throne of the circumcision (231) at the upper end of the hall, whereupon Tuhfeh took the lute and pressing it to her bosom, touched its strings on such wise that the wits of all present were bewildered and the Sheikh Iblis said to her, 'O my lady Tuhfeh, I conjure thee, by the life of this worshipful queen, sing for me and praise thyself, and gainsay me not.' Quoth she, 'Harkening and obedience; yet, but for the adjuration by which thou conjurest me, I had not done this. Doth any praise himself? What manner of thing is this?' Then she improvised and sang the following verses: Nouredin Ali of Damascus and Sitt el Milan, iii, 3..As fate would have it, the chief of the police was passing through the market; so the people told him [what was to do] and he made for the door and burst it open. We entered with a rush and found the thieves, as they had overthrown my friend and cut his throat; for they occupied not themselves with me, but said, 'Whither shall yonder fellow go? Indeed, he is in our grasp.' So the prefect took them with the hand (129) and questioned them, and they confessed against the woman and against their associates in Cairo. Then he took them and went forth, after he had locked up the house and sealed it; and I accompanied him till he came without the [first] house. He found the door locked from within; so he bade break it open and we entered and found another door. This also he caused burst in, enjoining his men to silence till the doors should be opened, and we entered and found the band occupied with a new victim, whom the woman had just brought in and whose throat they were about to cut..To return to El Abbas, when he alighted from his charger, he put off his harness of war and rested awhile; after which he brought out a shirt of Venetian silk and a gown of green damask and donning them, covered himself with a turban of Damietta stuff and girt his middle with a handkerchief. Then he went out a-walking in the thoroughfares of Baghdad and fared on till he came to the bazaar of the merchants. There he found a merchant, with chess before him; so he stood watching him and presently the other looked up at him and said to him, "O youth, what wilt thou stake upon the game?" And he answered, "Be it thine to decide." "Then be it a hundred dinars," said the merchant, and El Abbas consented to him, whereupon quoth he, "O youth, produce the money, so the game may be fairly stablished." So El Abbas brought out a satin purse, wherein were a thousand dinars, and laid down an hundred dinars therefrom on the edge of the carpet, whilst the merchant did the like, and indeed his reason fled for joy, whenas he saw the gold in El Abbas his possession..111 El Melik es Zahir Rukneddin Bibers el Bunducdari and the Sixteen Officers of Police dccccxx. How long, O Fate, wilt thou oppress and baffle me? ii. 69..Now I had questioned her of her name and she answered, "My name is Rihaneh," and described to me her dwelling-place. When I saw her make the ablution, I said in myself, "This woman doth on this wise, and shall I not do the like of her?" Then said I to her, "Belike thou wilt seek us another pitcher of water?" So she went out to the housekeeper and said to her, "Take this para and fetch us water therewith, so we may wash the flags withal." Accordingly, the housekeeper brought two pitchers of water and I took one of them and giving her my clothes, entered the lavatory and washed..? ? ? ? ? My tears flow still, nor aye of bitterness I'm quit, Bewildered as I am betwixten hope and fear..? ? ? ? ? b. The Second Old Man's Story ii. ? ? ? ? ? b. The Cook's Story (238) cxxi. I was one day abroad on an occasion with certain of my comrades, and as we went along, we fell in with a company of women, as they were moons, and among them one, the tallest and handsomest of them. When I saw her and she saw me, she tarried behind her companions and waited for me, till I came up to her and bespoke her. Quoth she, "O my lord, (God favour thee!) I saw thee prolong thy looking on me and imagined that thou knewest me. If it be thus, vouchsafe me more knowledge of thee." "By Allah," answered I, "I know thee not, save that God the Most High hath cast the love of thee into my heart and the goodness of thine attributes hath confounded me and that wherewith God hath gifted thee of those eyes that shoot with arrows; for thou hast captivated me." And she rejoined, "By Allah, I feel the like of that which thou feelest; so that meseemeth I have known thee from childhood." Assemble, ye people of passion, I pray, iii. 31..As for the governor, he wasted all that was with him and returned to the city, where he saw the youth and excused himself to him. Then he questioned him of what had befallen him and he told him, whereat he marvelled and returned to companionship with him; but the youth ceased to have regard for him and gave him not stipends, as of his [former] wont, neither discovered to him aught of his secrets. When the governor saw that there was no profit for him with the young Khorassani, he returned to the king, the ravisher of the damsel, and told him what the chamberlain had done and counselled him to slay the latter and incited him to recover the damsel, [promising] to give his friend to drink of poison and return. So the king sent for the chamberlain and upbraided him; whereupon he fell upon him and slew him and the king's servants fell upon the chamberlain and slew him..? ? ? ? ? h. The Thief and the Woman dccccix. ? Story of King Bekhtzeman..David and Solomon, i. 275..? ? ? ? ? p. The Sixteenth Officer's Story dccccxi. ? ? ? ? ? b. The Fakir and his Pot of Butter dccccii. ? ? ? ? ? b. Story of the Enchanted Youth xxi. ? ? ? ? ? Saying, "Thy fill of union take; no spy is there on us, Whom we should fear, nor yet reproach our gladness may abate." I am the champion-slayer he warrior without peer, iii. 94. 249----.Police, El Melik ez Zahir Rukneddin Bibers el Bunducdari and the Sixteen Officers of, ii. 117..126. Ibrahim ben el Khawwas and the Christian King's Daughter cccclxxvii. Hindbad the Porter, Sindbad the Sailor and, iii. 199..? ? ? ? ? Upon that day my loves my presence did depart; Then he bade set up for her a tent and another for himself, facing hers, so he might worship God with her, and fell to sending her food; and she said in herself, 'This is a king and it is not lawful for me that I suffer him forsake his subjects and his kingdom for my sake. So she said to the serving-woman, who used to bring her the food, 'Speak to the king, so he may return to his women, for he hath no need of me and I desire to abide in this place, so I may worship God the Most High therein.' The slave-girl returned to the king and told him this, whereupon he sent back to her, saying, 'I have no need of the kingship and I also desire to abide here and worship God with thee in this desert.' When she found this earnestness in him, she consented to his wishes and said, 'O king, I will consent unto thee in that which thou desirest and will be to thee a wife, but on condition that thou bring me Dadbin the king and his Vizier Kardan and his chamberlain (116) and that they be present in thine assembly, so I may speak a word with them in thy presence, to the intent that thou mayest redouble in affection for me.' Quoth Kisra, 'And what is thine occasion unto this?' So she related to him her story from first to

last, how she was the wife of Dadbin the king and how the latter's vizier had miscalled her honour..Three men once went out in quest of riches and came upon a block of gold, weighing a hundred pounds. When they saw it, they took it up on their shoulders and fared on with it, till they drew near a certain city, when one of them said, 'Let us sit in the mosque, whilst one of us goes and buys us what we may eat.'" So they sat down in the mosque and one of them arose and entered the city. When he came therein, his soul prompted him to play his fellows false and get the gold for himself alone. So he bought food and poisoned it; but, when he returned to his comrades, they fell upon him and slew him, so they might enjoy the gold without him. Then they ate of the [poisoned] food and died, and the gold abode cast down over against them..Then he sat down again upon the throne of his kingship, whilst the vizier stood before him, and they returned to their former estate, but they had nought of the [goods of the world]. So the king said to his vizier, 'How shall we avail to abide in this city, and we in this state of poverty?' And he answered, 'Be at thine ease and have no concern.' Then he singled out one of the soldiers (255) and said to him, 'Send us thy service (256) for the year.' Now there were in the city fifty thousand subjects (257) and in the hamlets and villages a like number; and the vizier sent to each of these, saying, 'Let each of you get an egg and lay it under a hen.' So they did this and it was neither burden nor grievance to them...? ? ? ? ? k. The Vizier's Son and the Bathkeeper's Wife dccccclxxxviii.Me, till I stricken was therewith, to love thou didst excite, iii.

113.Presently, his friends and acquaintances among the merchants and people of the market began to come up to him, by ones and twos, to give him joy, and said to him, laughing, "God's blessing on thee! Where an the sweetmeats? Where is the coffee? (262) It would seem thou hast forgotten us; surely, the charms of the bride have disordered thy reason and taken thy wit, God help thee! Well, well; we give thee joy, we give thee joy." And they made mock of him, whilst he gave them no answer and was like to tear his clothes and weep for vexation. Then they went away from him, and when it was the hour of noon, up came his mistress, trailing her skirts and swaying in her gait, as she were a cassia-branch in a garden. She was yet more richly dressed and adorned and more bewitching (263) in her symmetry and grace than on the previous day, so that she made the passers stop and stand in ranks to look on her..? ? ? ? ? How many a mirth-exciting joy amid The raiment of ill chances lies in wait!.2. The Fisherman and the Genie viii.On the morrow, the Commander of the Faithful sat [in his hall of audience] and his Vizier Jaafer ben Yehya the Barmecide came in to him; whereupon he called to him, saying, "I would have thee bring me a youth who is lately come to Baghdad, hight [Sidi Nouredin Ali] the Damascene." Quoth Jaafer, "Hearkening and obedience," and going forth in quest of the youth, sent to the markets and khans and caravanserais three days' space, but found no trace of him, neither lit upon tidings of him. So on the fourth day he presented himself before the Khalif and said to him, "O our lord, I have sought him these three days, but have not found him." Quoth Er Reshid, "Make ready letters to Damascus. Belike he hath returned to his own land." So Jaafer wrote a letter and despatched it by a dromedary-courier to the city of Damascus; and they sought him there and found him not..Barmecides, Er Reshid and the, i. 189..88. The Mad Lover dclxxiv

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