

Package ‘ivfixed’

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Type Package

Title Instrumental fixed effect panel data model

Version 1.0

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Description Fit an Instrumental least square dummy variable model

Imports Formula

License Artistic-2.0

NeedsCompilation no

Repository CRAN

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R topics documented:

ivfixed-package	1
ivFixed	2
ivFixed.formula	3
summary.ivFixed	3

Index	5
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ivfixed-package	<i>Instrumental fixed effect panel data model</i>
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Description

Fit an Instrumental fixed effect panel data regression

Details

Package: IvFixed
 Type: Package
 Version: 1.0
 Date: 2014-03-24
 License: Artistic-2.0

ivFixed is general function for the estimation of Instrumental least square dummy variable model.

Author(s)

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References

- Amemiya, T. (1971) The estimation of the variances in a variance–components model, *International Economic Review*, **12**, pp.1–13.
- Baltagi, B.H. (1981) Simultaneous equations with error components, *Journal of econometrics*, **17**, pp.21–49.
- Baltagi, B.H. (2001) *Econometric Analysis of Panel Data*. John Wiley and sons. ltd.
- Joshua D. A. (2001) Estimation of Limited Dependent Variable Models with Dummy Endogenous Regressors: Simple Strategies for Empirical Practice, *Journal of Business & Economic Statistics*, **19**, pp.2–16.

Examples

```
#Create some data
pib<-as.matrix(c(12,3,4,0.4,0.7,5,0.7,0.3,0.6,89,7,8,45,7,4,5,0.5,5),nrows=18,ncols=1)
tir<-as.matrix(c(12,0.3,4,0.4,7,12,3.0,6.0,45,7.0,0.8,44,65,23,4,6,76,9),nrows=18,ncols=1)
inf<-as.matrix(c(1.2,3.6,44,1.4,0.78,54,0.34,0.66,12,0.7,8.0,12,65,43,5,76,65,8),nrows=18,ncols=1)
npl<-as.matrix(c(0.2,3.8,14,2.4,1.7,43,0.2,0.5,23,7.8,88,36,65,3,44,65,7,34),nrows=18,ncols=1)
# create a data frame
mdata<-data.frame(p=pib,t=tir,int=inf,np=npl)
# fit the ivfixed function
ivf<-ivFixed(t~p+int|p+np,mdata,n=6,t=3)
summary(ivf)
```

ivFixed

method

Description

method

Usage

```
ivFixed(x, ...)
```

Arguments

x	a numeric design matrix for the model.
...	not used

Author(s)

Zaghdoudi Taha

ivFixed.formula	<i>formula</i>
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Description

formula

Usage

```
## S3 method for class 'formula'
ivFixed(formula, data = list(), n, t, ...)
```

Arguments

formula	PIB~INF+TIR Cap+m2r
data	the dataframe
n	the number of section
t	the time per section
...	not used

summary.ivFixed	<i>Summary</i>
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Description

Summary

Usage

```
## S3 method for class 'ivFixed'
summary(object, ...)
```

Arguments

object	is the object of the function
...	not used

Index

`ivFixed`, [2](#)
`ivfixed` (`ivfixed-package`), [1](#)
`ivfixed-package`, [1](#)
`ivFixed.formula`, [3](#)
`summary.ivFixed`, [3](#)