Package 'thsls'

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Type Package

Title Three-Stage Least Squares Estimation for Systems of Simultaneous
Equations

Version 0.1

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Description Fit the Simultaneous Systems of Linear Equations using Three-stage Least Squares.

License GPL-3

LazyData TRUE

Imports Formula

NeedsCompilation no

Repository CRAN

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R topics documented:

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Description

Fit the Simultaneous Systems of Linear Equations using Three-stage Least Squares.

Details

Package:	thsls
Type:	Package
Version:	1.0
Date:	2015-04-03
License:	GPL-3

In this package, we apply the Three-stage Least Squares to fit a simultaneous systems of linear equations.

Author(s)

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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 Three-stage least squares model
reg<-tsls(t~p+int|p+np,mdata)
summary(reg)
```

---

summary.tsls   *Summary*

Description

Summary

Usage

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

Arguments

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

---

tsls	*method*

Description

method

Usage

```
tsls(x, ...)
```

Arguments

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

Author(s)

Zaghdoudi Taha

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tsls.formula	*formula*

Description

formula

Usage

```
## S3 method for class 'formula'
tsls(formula, data = list(), ...)
```

Arguments

formula	PIB~INF+TIR|Cap+m2r
data	the dataframe
...	not used

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