Library : TSPD

Definition : Econometric package for Time Series and Panel Data Methods

Coverage : Unit root, co-integration & causality tests.

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| Time Series (TS) Methods | |
| SRC file | Reference |
| zandrews | Zivot, E. & Andrews, W.K. (1992). Further evidence on the great crash, the oil-price shock, and the unit root hypothesis. Journal of Business and Economic Statistics 10(3), 251-270. |
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| lstrazicich2 | Lee, J. & Strazicich, M.C. (2003). Minimum Lagrange Multiplier unit toot test with two structural breaks. Review of Economics and Statistics 85(4), 1082-1089. |
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| cissanso | Carrion-i-Silvestre, J. Ll. & Sansó, A. (2007). The KPSS test with two structural breaks. Spanish Economic Review, 9, 2, 105-127. |
| eleeFadf | Enders, W. & Lee, J. (2012). The flexible Fourier form and Dickey-Fuller type unit root tests. Economics Letters, 117, 196-199. |
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| qradf | Koenker, R. & Xiao, Z. (2004). Unit root quantile autoregression inference, Journal of the American Statistical Association, 99(467), 775-787. |
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| Panel Data (PD) Methods | |
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| PD\_nkarul | Nazlioglu, S., & Karul, C. (2017). A panel stationarity test with gradual structural shifts: Re-investigate the international commodity price shocks. Economic Modelling, 61, 181-192. |
| TS & PD Causality Methods  (Will be updated) | |
| GCtests | Granger, C.W.J. (1969). Investigating causal relations by econometric models and cross-spectral methods. Econometrica 37, 424–438. |
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| PD\_dhurlin | Dumitrescu, E., Hurlin, C. (2012) Testing for Granger non-causality in heterogeneous panels, Economic Modelling 29 (2012) 1450–1460. |
| PD\_ekose | Emirmahmutoglu, F., Kose, N. (2011) Testing for Granger causality in heterogeneous mixed panels, Economic Modelling 28 (2011) 870–876. |
| PD\_konya | Kónya, L. (2006) Exports and growth: Granger causality analysis on OECD countries with a panel data approach, Economic Modelling, 23 (6), pp. 978-992. |