

Extending Predictions from Spatial Econometric Models on R

Jean-Sauveur Ay

March 24, 2014

Abstract

This repository contains some improvements of the R function used to make predictions from spatial models. The status is actually under construction: *2014-03-24 lun.¿*.

1 Getting started

1.1 TODO Determine output structure

2 How it works

$$\begin{aligned}y &= \rho W y + X\beta + \gamma W X + \varepsilon \\ \varepsilon &= \lambda W \varepsilon + u\end{aligned}$$

3 Function from the package `spdep`

Our code is an extension of the function `predict.sarlm()` actually the default function from the package `spdep` (Bivand).

```
library(spdep) ; predict.sarlm
```

```
predict-sarlm.R
```

4 Original material

5 Testing