[Example11-4] Lag Dependent Model(AR(p))

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```
load("~/計量経済学演習/R data sets for 5e/nyse.RData")
nyse<-data

library(dynlm);library(stargazer)

## Loading required package: zoo

##
## Attaching package: 'zoo'

## The following objects are masked from 'package:base':
##
##     as.Date, as.Date.numeric

##
## Please cite as:

##  Hlavac, Marek (2018). stargazer: Well-Formatted Regression and Summar
y Statistics Tables.

##  R package version 5.2.2. https://CRAN.R-project.org/package=stargazer
```

AR(1),AR(2),AR(3)

```
tsdata <- ts(nyse)
reg1 <- dynlm(return~L(return)                          , data=tsdata)
reg2 <- dynlm(return~L(return)+L(return,2)              , data=tsdata)
reg3 <- dynlm(return~L(return)+L(return,2)+L(return,3), data=tsdata)
stargazer(reg1, reg2, reg3, type="text",
                            keep.stat=c("n","rsq","adj.rsq","f"))

##
## ===============================================================
==
##                                  Dependent variable:

##              ---------------------------------------------------
--
##                                        return

##                       (1)                 (2)                 (3)
```

```
## ------------------------------------------------------------------
--
## L(return)           0.059               0.060               0.061

##                    (0.038)             (0.038)             (0.038)

##

## L(return, 2)                           -0.038              -0.040

##                                        (0.038)             (0.038)

##

## L(return, 3)                                                0.031

##                                                            (0.038)

##

## Constant           0.180**             0.186**             0.179**

##                    (0.081)             (0.081)             (0.082)

##

## ------------------------------------------------------------------
--
## Observations         689                 688                 687

## R2                  0.003               0.005               0.006

## Adjusted R2         0.002               0.002               0.001

## F Statistic  2.399 (df = 1; 687) 1.659 (df = 2; 685) 1.322 (df = 3; 68
3)
## ==================================================================
==
## Note:                                        *p<0.1; **p<0.05; ***p<0.
01
```

ほぼ変わらんしどのモデルのどの lag も significant じゃない。