

LAD Estimation

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Least Absolute Deviations Estimation と OLS の比較

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

OLS

```
ols <- lm(rdintens ~ l(sales/1000) + profmarg, data=rdchem)
```

LAD Regression

```
library(quantreg)
```

```
## Loading required package: SparseM
```

```
##
## Attaching package: 'SparseM'
```

```
## The following object is masked from 'package:base':
##
##   backsolve
```

```
lad <- rq(rdintens ~ l(sales/1000) + profmarg, data=rdchem)
```

```
library(stargazer)
```

```
##
## Please cite as:
```

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

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

```
stargazer(ols,lad, type = "text")
```

```
##
## =====
##           Dependent variable:
##           -----
##           rdintens
##           OLS       quantile
##           regression
##           (1)       (2)
## -----
## l(sales/1000)      0.053      0.019
##                   (0.044)    (0.059)
##
## profmarg           0.045      0.118**
##                   (0.046)    (0.049)
##
## Constant           2.625***    1.623***
##                   (0.586)    (0.509)
##
## -----
## Observations           32      32
## R2                     0.076
## Adjusted R2            0.012
## Residual Std. Error 1.862 (df = 29)
## F Statistic        1.195 (df = 2; 29)
## =====
## Note:           *p<0.1; **p<0.05; ***p<0.01
```