Package 'EwR'

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Type Package

Title Econometrics with R

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Description This package contains the function and the data sets in the book entitled ``R ile Ekonometri", S.Guris, E.C.Akay, B. Guris(2020). The book published in Turkish.
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R topics documented:
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Durbin2

Durbin two stage method

Description

This function makes Durbin two stage method for autocorrelation.

Usage

```
Durbin2(y, x)
```

Arguments

```
y series name
x series name,
```

Examples

```
IHR = REcoData$IHR
ITH = REcoData$ITH
Durbin2(ITH,IHR)
```

Gfdiff

Generalized differencing methods

Description

This function uses generalized differencing method for correction autocorrelation.

Usage

```
Gfdiff(y, x)
```

Arguments

```
y series name
x series name,
```

```
IHR = REcoData$IHR
ITH = REcoData$ITH
Gfdiff(IHR, ITH)
```

HausmanTest 3

HausmanTest

Hausmann Test for identification

Description

This function allows you to make Hausman Test for identification

Usage

```
HausmanTest(y, x, z)
```

Arguments

У	series name
x	series name,
z	series name

Examples

```
IHR = REcoData$IHR
ITH = REcoData$ITH
DK =REcoData$DK
HausmanTest(IHR,ITH,DK)
```

REcoData

REcoData

Description

Mothly time series data between 2010.1-2019.4

Usage

REcoData

Format

A data frame containing:

```
summary(REcoData)
```

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REcoData_DCM

REcoData_DCM

Description

Poverty data for 100 people

Usage

REcoData_DCM

Format

A data frame containing:

Examples

summary(REcoData_DCM)

REcoData_Panel

 $REcoData_Panel$

Description

Panel data between 1996-2017 for G8 countries

Usage

REcoData_Panel

Format

A data frame containing:

Examples

summary(REcoData_Panel)

REcoData_Panel_UR 5

REcoData_Panel_UR

REcoData_Panel_UR

Description

Panel data between 1980-2017 for fifteen countries

Usage

 ${\tt REcoData_Panel_UR}$

Format

A data frame containing:

Examples

summary(REcoData_Panel_UR)

REcoData_SEM

REcoData_SEM

Description

Yearly data for Turkey between 1990-2002

Usage

REcoData_SEM

Format

A data frame containing:

Examples

summary(REcoData_SEM)

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 ${\tt REcoData_Tourism}$

 $REcoData_Tourism$

Description

Quarterly tourism revenue data for Turkey between 2003.Q1-2019.Q2

Usage

```
REcoData_Tourism
```

Format

A data frame containing:

Examples

```
summary(REcoData_Tourism)
```

ResTest

Restriction Tests

Description

This function computes LM, LR and Wald test statistics for redundant variable.

Usage

```
ResTest(y, x1, x2)
```

Arguments

У	series name
x1	series name
x2	series name

```
IHR = REcoData$IHR
ITH = REcoData$ITH
DK =REcoData$DK
ResTest(IHR,ITH,DK)
```

stdreg 7

stdreg

Standardized Regression

Description

This function computee standardized regression model.

Usage

```
stdreg(y, x)
```

Arguments

```
y series name,
x series name
```

Examples

```
IHR = REcoData$IHR
ITH = REcoData$ITH
stdreg(IHR,ITH)
```

Wls

Weighted Least Square

Description

This Function makes Weighted Least Square estimation.

Usage

```
Wls(y, x)
```

Arguments

```
y series name,
x series name
```

```
IHR = REcoData$IHR
ITH = REcoData$ITH
Wls(ITH,IHR)
```

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