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.

License GPL (>= 2)

Depends R (>= 3.5.0)

Encoding UTF-8

LazyData true

RoxygenNote 7.0.2

R topics documented:

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,

Examples

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

HausmanTest *Hausmann Test for identification*

Description

This function allows you to make Hausman Test for identification

Usage

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

Arguments

y	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 :

Examples

```
summary(REcoData)
```

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 *REcoData_Panel_UR*

Description

Panel data between 1980-2017 for fifteen countries

Usage

```
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)
```

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

y	series name,
x1	series name
x2	series name

Examples

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

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

Examples

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

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