Package 'gets.plm'

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Type Package

Title General-to-Specific (GETS) Modelling of models of class 'plm'
(linear paneldata models)

Version 1.0

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Description General-to-Specific (GETS) Modelling of models of class 'plm' (linear paneldata models), see Pretis, Reade and Sucarrat (2018) <doi:10.18637/jss.v086.i03>.

License GPL (>= 2)

Depends R (>= 3.3.0), zoo, gets, plm

Suggests

BugReports https://github.com/gsucarrat/gets.plm/issues

URL https://CRAN.R-project.org/package=gets.plm,
http://www.sucarrat.net/R/gets/

NeedsCompilation no

R topics documented:

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gets.plm-package   *General-to-Specific (GETS) Modelling of linear paneldata models*

Description

General-to-Specific (GETS) Modelling of models of class 'plm' (linear paneldata models), see Pretis, Reade and Sucarrat (2018) <doi:10.18637/jss.v086.i03>.

Details

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Version:	1.0
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License:	GPL-2

Author(s)

Genaro Sucarrat http://www.sucarrat.net/

Maintainer: Genaro Sucarrat

References

Felix Pretis, James Reade and Genaro Sucarrat (2018): 'Automated General-to-Specific (GETS) Regression Modeling and Indicator Saturation for Outliers and Structural Breaks'. Journal of Statistical Software 86, Number 3, pp. 1-44. https://www.jstatsoft.org/article/view/v086i03

Genaro Sucarrat (2019): 'User-Specified General-to-Specific and Indicator Saturation Methods'. https://mpra.ub.uni-muenchen.de/96653/

See Also

getsFun, plm

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gets.plm	*General-to-Specific (GETS) modelling of models of class 'plm' (linear paneldata models)*

Description

General-to-Specific (GETS) modelling of models of class 'plm' (linear paneldata models), see plm.

Usage

```
   ## S3 method for class 'plm'
gets(x, ...)
```

Arguments

x	an object of class 'plm'
...	additional arguments passed on to getsFun

Value

gets:	an object of class 'plm', see plm

Author(s)

Genaro Sucarrat, http://www.sucarrat.net/

See Also

getsFun, plm

Examples

```
##create some artificial data:
##===========================

iN <- 20 #no. of firms
iT <- 4 #no. of time periods (e.g. year)
iNiT <- iN*iT
set.seed(123)
Z <- rnorm(iNiT)
x <- matrix(rnorm(iNiT*10), iNiT, 10)
colnames(x) <- letters[1:10]
firm <- as.vector( t( 1:iN*matrix(rep(1,iNiT), iN, iT) ) )
year <- rep(2001:2004, iN)
mydata <- data.frame(firm, year, Z, x)
head(mydata)

##delete unnecessary stuff from workspace:
rm(iN, iT, iNiT, Z, x, firm, year)

##estimate gum, do gets:
##======================

mygum <-
  plm(Z ~ a + b + c + d + e + f + g + h + i + j,
  data=mydata)
summary(mygum)

myspecific <- gets(mygum) #101 estimations
summary(myspecific)

myspecific <- gets(mygum, turbo=TRUE) #56 estimations
summary(myspecific)

myspecific <- gets(mygum, keep=2)
summary(myspecific)

myspecific <- gets(mygum, t.pval=0.4)
summary(myspecific)

##new gum, do gets:
##=================

mygum <-
  plm(Z ~ a + b + c + d + e + f + g + h + i + j,
  data=mydata, effect="twoways")
summary(mygum)

myspecific <- gets(mygum) #101 estimations
summary(myspecific)

myspecific <- gets(mygum, turbo=TRUE) #56 estimations
summary(myspecific)
```

```
myspecific <- gets(mygum, keep=2)
summary(myspecific)

myspecific <- gets(mygum, t.pval=0.4)
summary(myspecific)
```

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