

fitDTVARMx: Fit the Discrete-Time Vector Autoregressive Model

Ivan Jacob Agaloos Pesigan

Description

Fit the discrete-time vector autoregressive model using the **OpenMx** package.

Installation

You can install the released version of `fitDTVARMx` from [GitHub](#) with:

```
install.packages("remotes")
remotes::install_github("jeksterslab/fitDTVARMx")
```

More Information

See [GitHub Pages](#) for package documentation.

References

Hunter, M. D. (2017). State space modeling in an open source, modular, structural equation modeling environment. *Structural Equation Modeling: A Multidisciplinary Journal*, 25(2), 307–324. <https://doi.org/10.1080/10705511.2017.1369354>

- Neale, M. C., Hunter, M. D., Pritikin, J. N., Zahery, M., Brick, T. R., Kirkpatrick, R. M., Estabrook, R., Bates, T. C., Maes, H. H., & Boker, S. M. (2015). OpenMx 2.0: Extended structural equation and statistical modeling. *Psychometrika*, 81(2), 535–549. <https://doi.org/10.1007/s11336-014-9435-8>
- R Core Team. (2024). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>