ps2

Jacob Stenstrom

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Empirical Question

```r
library(tidyverse)
library(sandwich)
library(lmtest)
library(jtools)
library(sjPlot)
library(sjmisc)
library(sjlabelled)
library(estimatr)
library(haven)
library(ivreg)
library(oaxaca)

x<-rnorm(1000,mean = 0,sd=10)
df_ps2 <- data.frame()
stp='stp'
df_ps2 <- df_ps2 %>% add_column(stp)
df_ps2$stp <- as.double(df_ps2$stp)
i<-1

#df_ps2<-df_ps2 %>% add_row(stp=x[i]+df_ps2[1,1])
while (i < length(x)+1){

  if(i==1){
    df_ps2<-df_ps2 %>% add_row(stp=x[i])
  }else{
    t<-df_ps2[i-1,1]
    df_ps2<-df_ps2 %>% add_row(stp=x[i]+t)#+df_ps2[i-1,1])
  }

  i=i+1
}
df_ps2$t <- seq.int(nrow(df_ps2))
```

```r
fit<-lm(stp~t,data = df_ps2)
nw_m<-NeweyWest(fit)
nw_m
```

```
##             (Intercept)           t
## (Intercept) 1424.917679 -2.414341628
## t             -2.414342  0.005288256
```

```
library(zoo)
library(dynlm)
library(desk)

test<-qlr.test(fit,from = 150,to=850)
test
```

```
##
## QLR-Test for structural breaks at unknown date
## ------------------------------------------------
##
## Hypotheses:
##                         H0:                        H1:
##    No break in t = 150...850  Some break in t = 150...850
##
## Test results:
##     f.value  lower.cv  upper.cv  p.value  sig.level    H0
##    291.3012      5.86     6.085  < 1e-04       0.05  rej.
##
##
## Number of periods considered:      701
## Period of break:                   255
## Lambda value:                  32.1111
```