compute p=1

\*

\*

open data "2 - Kopya.rat"

cal(m) 2000:1

data(format=rats,compact=last) 2000:01 2017:2

\*

set r = fsi

set y = brazil

\*

set rplus = %max(0.0,r)

\*

\* The tests in the paper are done using a chi-squared rather than F

\* form, and with a divisor of T-1 rather than T (maximum likelihood) or

\* T-K (unbiased) in estimating the equation variance. This reproduces

\* those results. I'm not sure there's a compelling reason for the choice

\* of T-1, and would probably recommend just doing a standard F-test

\* (that is, EXCLUDE without the COMPUTE %XX and without the

\* FORM=CHISQUARED).

\*

\* Estimate w/o current R and R PLUS

\*

linreg y

# constant r{1 to p} y{1 to p} rplus{1 to p}

compute %xx=%xx\*%rss/(%nobs-1)

exclude(title="Mork test",form=chisquared)

# rplus{1 to p}

\*

\* Estimate with current X and XPLUS

\*

linreg(robust) y

# constant r{0 to p} y{1 to p} rplus{0 to p}

compute %xx=%xx\*%rss/(%nobs-1)

exclude(title="Wald test",form=chisquared)

# rplus{0 to p}