Package 'dtp'

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Type Package

Title Dynamic Panel Threshold Model

Version 0.1.0

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Description Compute the dynamic threshold panel model suggested by (Stephanie Kremer, Alexander Bick and Dieter Nautz (2013) <doi:10.1007/s00181-012-0553-9>) in which they extended the (Hansen (1999) <doi:10.1016/S0304-4076(99)00025-1>) original static panel threshold estimation and the Caner and (Hansen (2004) <doi:10.1017/S0266466604205011>) cross-sectional instrumental variable threshold model, where generalized methods of moments type estimators are used.

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Encoding UTF-8

LazyData true

RoxygenNote 6.0.1

Imports stats, Formula, gtools, plyr

NeedsCompilation no

Repository CRAN

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R topics documented:

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dtp	*Dynamic threshold panel function*

Description

Dynamic threshold panel function

Usage

```
dtp(f, data, index = c("state", "year"), maxlags, initnum, conf, conf1, conf2,
  graph = TRUE)
```

Arguments

f	the formula
data	the dataframe
index	c=("id","time")
maxlags	the instruments maximum lags number
initnum	column number of the initial variable
conf	the confidential interval
conf1	the confidential interval
conf2	the confidential interval
graph	TRUE to show the threshold plot

Examples

```
#############################################
# Fit the dynamic threshold panel data
#############################################
# Load data
data(Mena)
#############################################
# Estimate the model
#############################################
reg<-dtp(GDPPC ~ FDI+OPEN|INF|INF,Mena,index=c("pays","ann"),4,2,0.95,0.8,1,graph = TRUE)
summary(reg)
```

Mena   *Middle East and North Africa yearly data of economic growth, infla-*
                              tion rate,foreign direct investment and trade

Description

The data frame Mena contains the following variables:

- pays:the countries
- ann:the year
- GDPPC:GDP per capita growth (annual pourcentage)
- FDI:Foreign direct investment, net inflows (pourcentageof GDP)
- INF:Inflation, consumer prices (annual pourcentage)
- OPEN:public capital

Usage

```
data(Mena)
```

Format

A data frame with 274 rows and 4 variables

summary.dtp   *Summary of a nardl model*

Description

summary method for a [dtp](#) model.

Usage

```
## S3 method for class 'dtp'
summary(object, ...)
```

Arguments

object   is the object of the function

...   not used

Value

an object of the S3 class summary.dtp with the following components:

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