

Package ‘ManyIV’

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Title IV Estimation and Inference

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Depends R (>= 2.12.0)

Description

IV-based estimators and test statistics that will be progressively introduced in this routines.

Imports methods

Suggests scatterplot3d, urca

License GPL (>= 2)

URL <https://github.com/vmoprojs/ManyIV>

Repository Github

Encoding UTF-8

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SJIVEfit	<i>IV Estimation and Inference</i>
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Description

It will compute the SJIVE/SJEF estimator and the associated variance covariance matrix

Usage

```
SJIVEfit(y=NULL,X1=NULL,X2=NULL,Z1=NULL,Z2=NULL,full=2)
```

Arguments

y	Blah. The default is NULL
X1	Blah. The default is NULL
X2	Blah. The default is NULL
Z1	Blah. The default is NULL
Z2	Blah. The default is NULL
full	Blah. The default is NULL. See Details .

Details

The optimization method is Blah.

The full parameter allows to...

The Z1 parameter allows to...

Value

Returns an object of class IVEstim. An object of class IVEstim is a list containing at most the following components:

param The vector of parameters' estimates;

Author(s)

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References

P. A. Bekker & F. Crudu (2015). "Jackknife instrumental variable estimation with heteroskedasticity", *Journal of Econometrics*, **185**, 332–342.

Examples

```
library(ManyIV)
# ST: Data Simulation:
y<-rnorm(500)#log(packs) # dependent variable
X1<- matrix(rnorm(500),500,1)#cbind(log(rprice),log(rincome))# matrix of endogenous variables
Z1<- matrix(rnorm(10000),500,20)#cbind(log(rincome) , tdiff , I(tax/cpi))# non included instruments
Z2<- matrix(1,length(y),1)# included instruments
# END: Data Simulation:

# ST: Estimation
sol = SJIVEfit(y,X1,X2,Z1,Z2,full=2)
# END: Estimation
str(sol)
plot(density(sol$beta))
```

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