

linearFeedbackModel

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lfm	<i>Estimate the linear feedback model in Blundell, Griffith and Windmeijer (2002)</i>
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Description

Estimate the linear feedback model in Blundell, Griffith and Windmeijer "Individual effects and dynamics in count data models", Journal of Econometrics 108 (2002) 113-131

Usage

```
lfm(formula, data, effect = "individual", model = "onestep",  
    weight.matrix = "identity", index = NULL)
```

Arguments

formula	Similar to the <code>pgmm()</code> function in package <code>plm</code> . A symbolic description for the model to be estimated. Indicate a multi-part formula, the first two parts describing the covariates and the gmm instruments and, if any, the third part the 'normal' instruments. The first independent variable must be the lag of the dependent variable.
data	A <code>pdata.frame</code> , or a <code>data.frame</code> if using the <code>index</code> option.
effect	Either "individual" or "twoways". The former only includes individual fixed effects while the latter also includes time fixed effects.
effect	Either "onestep" or "twosteps". Whether to do one-step GMM or two-step GMM.
weight.matrix	Either "identity" or "instruments". Whether to use the identity matrix of the cross product of the instruments for the first-step weight matrix.

`index` If data is not a `pdata.frame`, use this option to declare the names of the individual and time indexes.

Value

<code>call</code>	The matched call
<code>coefficients</code>	The estimated coefficient
<code>D</code>	The average of the Jacobian of the sample moment conditions over each individual
<code>fitted.values</code>	<code>data.frame</code> of fitted values
<code>first</code>	The first stage estimates
<code>fixed.effects</code>	Estimates of the individual fixed effects
<code>model</code>	The variables used for estimation for each individual
<code>residuals</code>	<code>data.frame</code> of residuals
<code>vcov</code>	The covariance matrix of the coefficients
<code>W1</code>	The first-stage weight matrix used
<code>W2</code>	The second-stage (efficient) weight matrix used (only returned if <code>model = "twosteps"</code> is used)
<code>Z</code>	The instrument matrix for each individual

Examples

```
## Not run:
lfm(y ~ lag(y, k = 1) + x | lag(y, k = 2:4) + lag(x, k = 1:4),
    data = data, effect = "individual", model = "onestep", index = c("i", "t"))

## End(Not run)
```

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