

Package ‘EwR’

November 26, 2020

Type Package

Title Econometrics with R

Version 1.4

Description Function and data sets in the book entitled “R ile Temel Ekonometri”, S.Guris, E.C.Akay, B. Guris(2020). The book published in Turkish. It is possible to makes Durbin two stage method for autocorrelation, generalized differencing method for correction autocorrelation, Hausman Test for identification and computes LM, LR and Wald test statistics for redundant variable by using the functions written in this package.

License GPL (>= 2)

Depends R (>= 3.5.0)

Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

NeedsCompilation no

Author Selahattin Guris [aut],
Ebru Caglayan Akay [aut],
Burak Guris [cre]

Maintainer Burak Guris <bguris@istanbul.edu.tr>

Repository CRAN

Date/Publication 2020-11-26 11:20:05 UTC

R topics documented:

Durbin2	2
Gfdiff	2
HausmanTest	3
REcoData	4
REcoData_DCM	4
REcoData_Panel	5
REcoData_Panel_UR	5

REcoData_SEM	6
REcoData_Tourism	6
ResTest	7
stdreg	7
Wls	8

Index	9
--------------	----------

Durbin2	<i>Durbin two stage method</i>
---------	--------------------------------

Description

This function makes Durbin two stage method for autocorrelation.

Usage

```
Durbin2(y, x)
```

Arguments

y	series name
x	series name,

References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

Examples

```
IHR = REcoData$IHR
ITH = REcoData$ITH
Durbin2(ITH, IHR)
```

Gfdiff	<i>Generalized differencing methods</i>
--------	---

Description

This function uses generalized differencing method for correction autocorrelation.

Usage

```
Gfdiff(y, x)
```

Arguments

y series name
x series name,

References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

Examples

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
Gfdiff(IHR, ITH)
```

HausmanTest *Hausmann Test for identification*

Description

This function allows you to make Hausman Test for identification

Usage

```
HausmanTest(y, x, z)
```

Arguments

y series name
x series name,
z series name

References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

Examples

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
DK =REcoData$DK  
HausmanTest(IHR, ITH, DK)
```

REcoData

REcoData

Description

Monthly time series data between 2010.1-2019.4

Usage

REcoData

Format

A data frame containing :

IHR Export

ITH Import

IO Unemployment Rate

DK Exchange Rate

ENF Inflation Rate

SUE Industrial Production Index

Examples

```
summary(REcoData)
```

REcoData_DCM

REcoData_DCM

Description

Poverty data for 100 people

Usage

REcoData_DCM

Format

A data frame containing :

Yoksulluk Poverty, 1 if poor, 0 if not poor

YKGelir Annual Disposable Income

KK 1 if living in the city, 0 if living in the countryside

Examples

```
summary(REcoData_DCM)
```

REcoData_Panel *REcoData_Panel*

Description

Panel data between 1996-2017 for G8 countries

Usage

REcoData_Panel

Format

A data frame containing :

YIL Year

ULKE Countries

POPG Population Growth

INF Inflation Rate

UR Unemployment Rate

GDP Gross Domestic Product

EXP Export

FDI Foreign Direct Investment

Examples

```
summary(REcoData_Panel)
```

REcoData_Panel_UR *REcoData_Panel_UR*

Description

Panel data between 1980-2017 for fifteen countries

Usage

REcoData_Panel_UR

Format

A data frame containing :

EC Electricity net consumption

Examples

```
summary(REcoData_Panel_UR)
```

REcoData_SEM

REcoData_SEM

Description

Yearly data for Turkey between 1990-2002

Usage

REcoData_SEM

Format

A data frame containing :

LIH Natural Logarithm of Import

LIT Natural Logarithm of Export

LPA Natural Logarithm of Money Supply

LDK Natural Logarithm of Exchange Rate

Examples

```
summary(REcoData_SEM)
```

REcoData_Tourism

REcoData_Tourism

Description

Quarterly tourism revenue data for Turkey between 2003.Q1-2019.Q2

Usage

REcoData_Tourism

Format

A data frame containing :

tur Tourism Revenue (Million USD)

Examples

```
summary(REcoData_Tourism)
```

ResTest

Restriction Tests

Description

This function computes LM, LR and Wald test statistics for redundant variable.

Usage

```
ResTest(y, x1, x2)
```

Arguments

y	series name,
x1	series name
x2	series name

References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

Examples

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
DK = REcoData$DK  
ResTest(IHR, ITH, DK)
```

stdreg

Standardized Regression

Description

This function computes standardized regression model.

Usage

```
stdreg(y, x)
```

Arguments

y	series name,
x	series name

References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

Examples

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
stdreg(IHR, ITH)
```

Wls

Weighted Least Square

Description

This Function makes Weighted Least Square estimation.

Usage

```
Wls(y, x)
```

Arguments

y	series name,
x	series name

References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

Examples

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
Wls(ITH, IHR)
```


Index

- * **Autocorrelation**
 - Durbin2, 2
 - Gfdiff, 2
 - * **Least**
 - Wls, 8
 - * **Regression**
 - stdreg, 7
 - * **Restriction**
 - ResTest, 7
 - * **Square**
 - Wls, 8
 - * **Standardized**
 - stdreg, 7
 - * **Tests**
 - ResTest, 7
 - * **Weighted**
 - Wls, 8
 - * **datasets**
 - REcoData, 4
 - REcoData_DCM, 4
 - REcoData_Panel, 5
 - REcoData_Panel_UR, 5
 - REcoData_SEM, 6
 - REcoData_Tourism, 6
 - * **estimation**
 - Wls, 8
 - * **restriction**
 - HausmanTest, 3
- Durbin2, 2
- Gfdiff, 2
- HausmanTest, 3
- REcoData, 4
- REcoData_DCM, 4
- REcoData_Panel, 5
- REcoData_Panel_UR, 5
- REcoData_SEM, 6
- REcoData_Tourism, 6
- ResTest, 7
- stdreg, 7
- Wls, 8