

# Package ‘lsdv’

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**Type** Package

**Title** Least square dummy variable regression

**Version** 1.1

**Date** 2014-03-24

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**Description** Fit a least square dummy variable regression

**License** Artistic-2.0

**NeedsCompilation** no

**Repository** CRAN

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lsdv-package	<i>Least square dummy variable model</i>
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## Description

Fit a least square dummy variable regression

**Details**

Package: lsdv  
 Type: Package  
 Version: 1.1  
 Date: 2014-03-24  
 License: Artistic-2.0

Lsdv is general function for the estimation of least square dummy variable model.

**Author(s)**

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**References**

Amemiya, T. (1971) The estimation of the variances in a variance-components model, *International Economic Review*, **12**, pp.1–13.  
 Baltagi, B.H. (1981) Simultaneous equations with error components, *Journal of econometrics*, **17**, pp.21–49.  
 Baltagi, B.H. (2001) *Econometric Analysis of Panel Data*. John Wiley and sons. ltd.

**Examples**

```
#Create some data
pib<-as.matrix(c(12,3,4,0.4,0.7,5,0.7,0.3,0.6,89,7,8,45,7,4,5,0.5,5),nrows=18,ncols=1)
tir<-as.matrix(c(12,0.3,4,0.4,7,12,3.0,6.0,45,7.0,0.8,44,65,23,4,6,76,9),nrows=18,ncols=1)
inf<-as.matrix(c(1.2,3.6,44,1.4,0.78,54,0.34,0.66,12,0.7,8.0,12,65,43,5,76,65,8),nrows=18,ncols=1)
npl<-as.matrix(c(0.2,3.8,14,2.4,1.7,43,0.2,0.5,23,7.8,88,36,65,3,44,65,7,34),nrows=18,ncols=1)
# create a data frame
mdata<-data.frame(p=pib,t=tir,int=inf,np=npl)
# fit the fixed function
ls<-Lsdv(t~p+int+np,mdata,n=6,t=3)
summary(ls)
```

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Lsdv	<i>method</i>
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**Description**

method

**Usage**

Lsdv(x, ...)

**Arguments**

x                    a numeric design matrix for the model.  
 ...                  not used

**Author(s)**

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Lsdv.formula            *formula*

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**Description**

formula

**Usage**

```
## S3 method for class 'formula'
Lsdv(formula, data = list(), n, t, ...)
```

**Arguments**

formula            PIB~INF+TIR  
 data                the dataframe  
 n                    the number of section  
 t                    the time per section  
 ...                  not used

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summary.Lsdv            *Summary*

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**Description**

Summary

**Usage**

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

**Arguments**

object              is the object of the function  
 ...                  not used

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