Package 'tosls'

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Type Package

Title Instrumental Variables Two Stage Least Squares estimation

Version 1.0

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Description Fit an Instrumental Variables Two Stage Least Squares model

Imports Formula

License Artistic-2.0

NeedsCompilation no

Repository CRAN

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R topics documented:

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tosls-package   *What the package does (short line) ~~ package title ~~*

Description

More about what it does (maybe more than one line) ~~ A concise (1-5 lines) description of the package ~~

Details

Package:	tosls
Type:	Package
Version:	1.0
Date:	2014-03-31
License:	Artistic-2.0

Tosls(y~x|h,data=data) Instrumental Variables Two Stage Least Squares estimation computes instrumental variables 2SLS estimation where y is the vector of the dependant variable, y is the matrix of the independent variables, h is the matrix of instruments

Author(s)

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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 ivfixed function
ivs<-Tosls(t~p+int|p+np,mdata)
summary(ivs)
```

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summary	*Summary*

Description

Summary

Usage

```
summary(object, ...)
```

Arguments

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

Tosls	*method*

Description

method

Usage

```
Tosls(x, ...)
```

Arguments

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

Author(s)

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Tosls.formula	*formula*

Description

formula

Usage

```
## S3 method for class 'formula'
Tosls(formula, data = list(), ...)
```

Arguments

formula	PIB~INF+TIR|Cap+m2r
data	the dataframe
...	not used

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