Package ‘AutoregressionMDE’

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Title Minimum Distance Estimation in Autoregressive Model

Version 1.0

Description Consider autoregressive model of order p where the distribution function of innovation is unknown, but innovations are independent and symmetrically distributed. The package contains a function named ARMDE which takes X (vector of n observations) and p (order of the model) as input argument and returns minimum distance estimator of the parameters in the model.

Depends R (>= 3.2.2)

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LazyData true

NeedsCompilation no

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R topics documented:

| ARMDE | Performs minimum distance estimation in autoregressive model |

Description

Performs minimum distance estimation in autoregressive model

Usage

ARMDE(X, AR_Order)
Arguments

X : vector of n observed value
AR_Order : oder of the autoregressive model

Value

returns minimum distance estimators of the parameter in the autoregressive model

References


See Also

LRMDE

Examples

X <- rnorm(10, mean=0, sd=1)
AR_Order <- 2
rhohat<-ARMDE(X, AR_Order)
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