Package ‘dtp’

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Type Package

Title Dynamic Panel Threshold Model

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License GPL-3

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LazyData true

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Imports stats, Formula, gtools, plyr

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**dtp**

Dynamic threshold panel function

**Description**

Dynamic threshold panel function

**Usage**

```r
dtp(f, data, index = c("state", "year"), maxlags, initnum, conf, conf1, conf2, graph = TRUE)
```

**Arguments**

- **f**: the formula
- **data**: the dataframe
- **index**: c("id","time")
- **maxlags**: the instruments maximum lags number
- **initnum**: column number of the initial variable
- **conf**: the confidential interval
- **conf1**: the confidential interval
- **conf2**: the confidential interval
- **graph**: TRUE to show the threshold plot

**Examples**

```r
# Fit the dynamic threshold panel data
reg<-dtp(GDPPC ~ FDI+OPEN|INF|INF,Mena,index=c("pays","ann"),4,2,0.95,0.8,1,graph = TRUE)
summary(reg)
```
Mena

Middle East and North Africa yearly data of economic growth, inflation rate, foreign direct investment and trade

Description

The data frame Mena contains the following variables:

- `pays`: the countries
- `ann`: the year
- `GDPPC`: GDP per capita growth (annual percentage)
- `FDI`: Foreign direct investment, net inflows (percentage of GDP)
- `INF`: Inflation, consumer prices (annual percentage)
- `OPEN`: Public capital

Usage

data(Mena)

Format

A data frame with 274 rows and 4 variables

summary.dtp

Summary of a nardl model

Description

summary method for a dtp model.

Usage

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

Arguments

- `object`: is the object of the function
- `...`: not used

Value

an object of the S3 class summary.dtp with the following components:
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