Package ‘wahc’

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Title Autocorrelation and Heteroskedasticity Correction in Fixed Effect Panel Data Model
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Description Fit the fixed effect panel data model with heteroskedasticity and autocorrelation correction.
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wahc-package  Autocorrelation and Heteroskedasticity Correction in Fixed Effect Panel Data Model

Description

Fit the fixed effect panel data model with heteroskedasticity and autocorrelation correction.

Details
In this package, we apply the consistent (HAC) standard errors to deal with both problems heteroskedasticity and autocorrelation in the fixed effect panel data regression.

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References


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### Summary

*Description*

Summary

*Usage*

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

*Arguments*

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

Fitting the fixed effect panel data model with heteroskedasticity and autocorrelation correction

Description

Fitting the fixed effect panel data model with heteroskedasticity and autocorrelation correction

Usage

whc(formula, data, n, t, ...)

Arguments

formula an object of class formula
data the dataframe
n the number of section
t the time per section
... not used

Examples

# Create 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, 0.78, 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 model
fx <- whc(p ~ int + t, mdata, n = 6, t = 3)
summary(fx)
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