

# Package: EwR (via r-universe)

August 22, 2024

**Type** Package

**Title** Econometrics with R

**Version** 1.4

**Description** Function and data sets in the book entitled ``R ile Temel Ekonometri'', S.Guris, E.C.Akay, B. Guris(2020). The book published in Turkish. It is possible to makes Durbin two stage method for autocorrelation, generalized differencing method for correction autocorrelation, Hausman Test for identification and computes LM, LR and Wald test statistics for redundant variable by using the functions written in this package.

**License** GPL (>= 2)

**Depends** R (>= 3.5.0)

**Encoding** UTF-8

**LazyData** true

**RoxygenNote** 7.1.1

**NeedsCompilation** no

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**Repository** CRAN

**Date/Publication** 2020-11-26 11:20:05 UTC

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Durbin2	<i>Durbin two stage method</i>
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### Description

This function makes Durbin two stage method for autocorrelation.

### Usage

```
Durbin2(y, x)
```

### Arguments

y	series name
x	series name,

### References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

### Examples

```
IHR = REcoData$IHR
ITH = REcoData$ITH
Durbin2(ITH, IHR)
```

---

Gfdiff	<i>Generalized differencing methods</i>
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---

### Description

This function uses generalized differencing method for correction autocorrelation.

### Usage

```
Gfdiff(y, x)
```

**Arguments**

y                    series name  
x                    series name,

**References**

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

**Examples**

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
Gfdiff(IHR, ITH)
```

---

HausmanTest	<i>Hausmann Test for identification</i>
-------------	---

---

**Description**

This function allows you to make Hausman Test for identification

**Usage**

```
HausmanTest(y, x, z)
```

**Arguments**

y                    series name  
x                    series name,  
z                    series name

**References**

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

**Examples**

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
DK =REcoData$DK  
HausmanTest(IHR, ITH, DK)
```

---

REcoData

*REcoData*

---

**Description**

Monthly time series data between 2010.1-2019.4

**Usage**

REcoData

**Format**

A data frame containing :

IHR Export

ITH Import

IO Unemployment Rate

DK Exchange Rate

ENF Inflation Rate

SUE Industrial Production Index

**Examples**

```
summary(REcoData)
```

---

REcoData\_DCM

*REcoData\_DCM*

---

**Description**

Poverty data for 100 people

**Usage**

REcoData\_DCM

**Format**

A data frame containing :

Yoksulluk Poverty, 1 if poor, 0 if not poor

YKGelir Annual Disposable Income

KK 1 if living in the city, 0 if living in the countryside

**Examples**

```
summary(REcoData_DCM)
```

---

REcoData\_Panel      *REcoData\_Panel*

---

**Description**

Panel data between 1996-2017 for G8 countries

**Usage**

REcoData\_Panel

**Format**

A data frame containing :

YIL Year

ULKE Countries

POPG Population Growth

INF Inflation Rate

UR Unemployment Rate

GDP Gross Domestic Product

EXP Export

FDI Foreign Direct Investment

**Examples**

```
summary(REcoData_Panel)
```

---

REcoData\_Panel\_UR      *REcoData\_Panel\_UR*

---

**Description**

Panel data between 1980-2017 for fifteen countries

**Usage**

REcoData\_Panel\_UR

**Format**

A data frame containing :

EC Electricity net consumption

**Examples**

```
summary(REcoData_Panel_UR)
```

---

REcoData\_SEM

*REcoData\_SEM*

---

**Description**

Yearly data for Turkey between 1990-2002

**Usage**

REcoData\_SEM

**Format**

A data frame containing :

LIH Natural Logarithm of Import

LIT Natural Logarithm of Export

LPA Natural Logarithm of Money Supply

LDK Natural Logarithm of Exchange Rate

**Examples**

```
summary(REcoData_SEM)
```

---

REcoData\_Tourism

*REcoData\_Tourism*

---

**Description**

Quarterly tourism revenue data for Turkey between 2003.Q1-2019.Q2

**Usage**

REcoData\_Tourism

**Format**

A data frame containing :

tur Tourism Revenue (Million USD)

**Examples**

```
summary(REcoData_Tourism)
```

---

ResTest

*Restriction Tests*

---

### Description

This function computes LM, LR and Wald test statistics for redundant variable.

### Usage

```
ResTest(y, x1, x2)
```

### Arguments

y	series name,
x1	series name
x2	series name

### References

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

### Examples

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
DK =REcoData$DK  
ResTest(IHR, ITH,DK)
```

---

stdreg

*Standardized Regression*

---

### Description

This function computes standardized regression model.

### Usage

```
stdreg(y, x)
```

### Arguments

y	series name,
x	series name

**References**

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

**Examples**

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
stdreg(IHR, ITH)
```

---

Wls

*Weighted Least Square*

---

**Description**

This Function makes Weighted Least Square estimation.

**Usage**

```
Wls(y, x)
```

**Arguments**

y	series name,
x	series name

**References**

Selahattin Güriş, Ebru Çağlayan Akay, Burak Güriş, R ile Temel Ekonometri, DER Yayınevi, 2020.

**Examples**

```
IHR = REcoData$IHR  
ITH = REcoData$ITH  
Wls(ITH, IHR)
```



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