

Package ‘dtp’

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Type Package

Title Dynamic Panel Threshold Model

Version 0.1.0

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Description Compute the dynamic threshold panel model suggested by (Stephanie Kremer, Alexander Bick and Dieter Nautz (2013) <[doi:10.1007/s00181-012-0553-9](https://doi.org/10.1007/s00181-012-0553-9)>) in which they extended the (Hansen (1999) <[doi:10.1016/S0304-4076\(99\)00025-1](https://doi.org/10.1016/S0304-4076(99)00025-1)>) original static panel threshold estimation and the Caner and (Hansen (2004) <[doi:10.1017/S0266466604205011](https://doi.org/10.1017/S0266466604205011)>) cross-sectional instrumental variable threshold model, where generalized methods of moments type estimators are used.

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 6.0.1

Imports stats, Formula, gtools, plyr

NeedsCompilation no

Repository CRAN

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dtp	<i>Dynamic threshold panel function</i>
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Description

Dynamic threshold panel function

Usage

```
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

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

Mena	<i>Middle East and North Africa yearly data of economic growth, inflation rate, foreign direct investment and trade</i>
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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	<i>Summary of a nardl model</i>
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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:

Index

* **datasets**

Mena, [3](#)

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