

Package ‘ivprobit’

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Type Package

Title Instrumental Variables Probit Model

Version 1.1

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Description Compute the instrumental variables probit model using the Amemiya's Generalized Least Squares estimators (Amemiya, Takeshi, (1978) <[doi:10.2307/1911443](https://doi.org/10.2307/1911443)>).

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 6.0.1

Imports stats, methods, Formula

NeedsCompilation no

Repository CRAN

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ivProbit-package

Instrumental Variables Probit Model

Description

In this package we compute the instrumental variables probit model using the generalized least squares estimator. This package comprises function that deal with endogeneity misspecification especially when correlation between regressors and error term is determined and which produce inconsistent results.

Details

Package: ivprobit
Type: Package
Version: 1.1
Date: 2018-02-21
License: GPL-3

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eco

Foreign-Exchange Derivatives Use By Large U.S. Bank Holding Companies (1996-2000).

Description

Foreign-Exchange Derivatives Use By Large U.S. Bank Holding Companies (1996-2000).

Usage

```
data(eco)
```

Format

A data frame with 794 rows and 22 variables

ivprobit	<i>Instrumental Variables Probit function</i>
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Description

Instrumental Variables Probit function

Usage

```
ivprobit(formula, data)
```

Arguments

formula	y~xly1 x2 whre y is the dichotomous l.h.s.,x is the r.h.s. exogenous variables, y1 is the r.h.s. endogenous variables and x2 is the complete set of instruments
data	the dataframe

Examples

```
#####
# Fit the ivprobit model
#####
# Load data
data(eco)
#####
pro<-ivprobit(d2~1tass+roe+div|eqrat+bonus|1tass+roe+div+gap+cfa,eco)
summary(pro)
```

summary.ivprobit	<i>Summary</i>
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Description

Summary

Usage

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

Arguments

object	is the object of the function
...	not used

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