



Dynamic simulation and testing for single equation ARDL models

Use dynamac (dynardl)

In R Software

```
> dynamac::dynardl(conserv=conserv1+rate, detardynames, lagorder=c(1,1), difforder=c(1,1), arorder=c(1,1), maorder=c(1,1))
Error in as.list(...): 'data' must be of a vector type, was 'NULL'
> summary(dynmac)

Call:
lm(formula = as.formula(paste(paste(dynames1), "~", paste(collapse(lyr),
collapse = "~")), collapse = "~"))

Residuals:
    Min       1Q   Median       3Q      Max
-0.021448 -0.002292  0.000486  0.004589  0.012643

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.122049   0.027347   4.464 7.87e-06 ***
L1.conserv   -0.147816   0.048701  -3.032  0.0028 **
L1.innovatio  0.800585   0.294420   2.719  0.0088 **
L1.rate      0.001119   0.001499   0.743  0.4538
L1.innovatio -0.048019   0.021858  -2.197  0.0303 *
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.02145 on 43 degrees of freedom
(1 observation deleted due to missingness)
Multiple R-squared:  0.3471, Adjusted R-squared:  0.3093
F-statistic: 4.234 on 4 and 43 DF, p-value: 0.004714

> |
```

Dynamic Testing Ardl

Geoff Kenny



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