

# Panel Vector Autoregression in R with the Package panelvar

Michael Sigmund<sup>1</sup>, Robert Ferstl<sup>2</sup>

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## Abstract

In this paper we extend two general methods of moment (GMM) estimators to panel vector autoregression models (PVAR) with  $p$  lags of endogenous variables, predetermined and strictly exogenous variables. We first extend the first difference GMM estimator to this extended PVAR model. Second, we do the same for the system GMM estimator. We implement these estimators in the R package panelvar. In addition to the GMM estimators, we contribute to the empirical literature by implementing common specification tests (Hansen overidentification test, lag selection criterion and stability test of the PVAR polynomial) and classical structural analysis for PVAR models such as orthogonal and generalized impulse response functions, bootstrapped confidence intervals for impulse response analysis and forecast error variance decompositions. Finally, we implement the first difference and the forward orthogonal transformation to remove the fixed effects.

*Keywords:* Panel vector autoregression model, generalized method of moments, first difference and system GMM, R

*JEL:* Classification Numbers G20, G30

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## 1. Introduction

Over the past decades important advances have been made in the study of dynamic panel data models with fixed effects for the typical setting that cross-sectional dimension ( $N$ ) is large and the time dimension ( $T$ ) is short. Classical OLS-based regression methods cannot be applied because of the Nickell bias (Nickell, 1981) that does not disappear asymptotically if  $N \rightarrow \infty$  and  $T$  is fixed. One solution to this problem is to apply generalized method of moments estimators popularized by Hansen (1982) in economics. Important contributions are Anderson and Hsiao (1982), Holtz-Eakin et al. (1988), Arellano and Bond (1991), Arellano and Bover (1995) and Blundell and Bond (1998).

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web these are sample request letter for gate pass gate pass is required in case an employee or any other person of an organization needs permission to enter the premises through certain gate or entry point of the organization where security guards are appointed and where without gate pass the entry is restricted

**request letter for gate pass sample letter to the company requesting** - May 12 2023

web dec 12 2021 request letter for gate pass sample letter to the company requesting gate pass may 16 2023 december 12 2021 to name designation company details

*request email to customer for gate pass approval sample* - Mar 30 2022

web jul 9 2022 we hereby request you to arrange approval issue a gate pass for the entry of the delivery vehicle transportation vehicle at delivery location on the said date i look forward to your quick and kind response in this regard

[request letter for gate entry gates pass for factory company](#) - Aug 03 2022

web want to request door entry permission sample request letter for door entry for the employee gate pass write for employment gate entry permission letter request mail for bar entry the person material vehicle etc dear sir i am asking gate entry permission forward a name vehicle item etc dated date

*request letter for gate pass sample letter to the company requesting* - Jan 28 2022

web sample request letter for gate pass sample letter to the company requesting gate pass in this video you will find a sample request letter for gate pass sample letter to the show more

*request application letter sample for issue of gate entry pass* - Apr 11 2023

web a gate pass application is a formal request by an individual or organization to obtain permission to enter or exit a restricted area such as a military base construction site or gated community this document serves as a means to ensure security monitor access and maintain order within the designated premises

**request letter for gate entry gate pass for factory company** - Jun 01 2022

web request letter for gate login of person material vehicle etc dear sir i am requesting gate entry permission for a person vehicle item etc dated date please allow the einfahrt and inform gate securing to elude every delay material gate pass format fill and sign printable template online

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web apr 17 2023 whether you re seeking access to a restricted area requesting permission to attend an event or even coordinating the delivery of goods a well crafted gate pass request letter is crucial to obtaining the required authorization

**request letter for gate entry gate pass for factory company** - Oct 05 2022

web mar 7 2023 gate entry permission letter requirement letter to gate entry of person material truck etc dear sir i in asking gate entry permission for a person vehicle object etc dated date please allow the entry and inform gate security to avoid any delay nimitz visitor control center pass id sincerely your your

**gate pass application letter sample for issue of entry** - Nov 06 2022

web mar 13 2023 get a sample gate pass application letter for requesting entry into an establishment save time and hassle with our guide apply for your gate pass today

[request letter for gate entry gate pass for factory company](#) - Dec 07 2022

web request required gate pass for goods material items to the chief guard xyz firm dearly sir i realized that you are the chief guard among xyz firms therefore iodin day writing this schreiben requesting you toward issue me

[request for issuing gate pass sample email requesting for gate pass](#) - Sep 04 2022

web aug 7 2023 subject request for gate pass issuance dear sir madam on behalf of company name i am writing this email in

reference to the order with order id mention number i would like to inform you that the installation of your order is scheduled for date at the factory company industry location