

Differences in Differences (using R)

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We consider a nonstationary vector autoregressive process which is integrated of order 1, and generated by i.i.d. Gaussian errors. We then derive the maximum likelihood estimator of the space of cointegration vectors and the likelihood ratio test of the hypothesis that it has a given number of dimensions.

Statistical analysis of cointegration vectors - ScienceDirect

Die Instrumentvariablenschätzung (IV-Schätzung), auch Methode der Instrumentvariablen ist ein Oberbegriff für bestimmte Schätzverfahren in der schließenden Statistik.

Instrumentvariablenschätzung - Wikipedia

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