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Package `gmm` May 28, 2020 Version

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1.6-5 Date 2020-05-27 Title

Generalized Method of Moments and
Generalized Empirical Likelihood

Author Pierre Chausse

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Pierre Chausse

<pchausse@uwaterloo.ca>

Description It is a complete suite to

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estimate models based on moment conditions. It includes the two step Gen-

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Confidence intervals for GMM or GEL:

coef: Coefficients of GEL or GMM:

fitted: Fitted values of GEL and GMM:

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gmm: Generalized method of moment estimation: getModel: Method for setting the properties of a model: plot: Plot Diagnostics for gel and gmm objects: print: Printing a gmm or gel object: getLamb

gmm package | R Documentation

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The gmm package allows to estimate models using the three GMM methods, the empirical likelihood and the exponential tilting, which belong to the family of GEL methods, and the exponentially tilted empirical likelihood which was proposed by Schennach(2007), Also it offers

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several options to estimate the covariance matrix of the moment conditions.

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Package "GMMBoost" February 3,
2020 Type Package Title Likelihood-
Based Boosting for Generalized Mixed
Models Version 1.1.3 Date 2020-02-03

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Author Andreas Groll Maintainer
Andreas Groll <groll@mathematik.uni-
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