Package ‘apt’

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Title Asymmetric Price Transmission
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Depends R (>= 3.0.0), urer, gWidgets
Imports car, urca, copula
Suggests RGtk2, gWidgetsRGtk2, cairoDevice
Description Asymmetric price transmission between two time series is assessed. Several functions are available for linear and nonlinear threshold cointegration, and furthermore, symmetric and asymmetric error correction model. A graphical user interface is also included for major functions included in the package, so users can also use these functions in a more intuitive way.
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R topics documented:

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Asymmetric price transmission between two time series is assessed. The names of functions and datasets reveal the categories they belong to. A prefix of da is for datasets, ci for cointegration, and ecm for error correction model.

The focus is on the price transmission between two price variables. Therefore, objectives like fitting an error correction model for more than two variables are beyond the scope of this package.

As a teaching demo, a graphical user interface is also developed for the main functions in this package. Several packages are needed to run the two included GUIs: guiCor and guiApt. See the note at guiCor for installation detail.

Details

- Package: apt
- Type: Package
- Version: 2.5
- Date: 2016-2-25
- Depends: R (>= 3.0.0), erer, gWidgets
- Imports: car, urca, copula
- Suggests: RGtk2, gWidgetsRGtk2, cairoDevice
- License: GPL
- LazyLoad: yes

Author(s)

Changyou Sun (<cs258@msstate.edu>)
ciTarFit

Description
Fit a threshold cointegration regression between two time series.

Usage
ciTartFit(y, x, model = c('tar', 'mtar'), lag = 1, thresh = 0, small.win = NULL)

Arguments
y dependent or left-side variable for the long-run model; must be a time series object.
x independent or right-side variable for the long-run model; must be a time series object.
model a choice of two models: tar or mtar; the default is tar.
lag number of lags for the threshold cointegration regression.
thresh a threshold value (default of zero).
small.win value of a small window for fitting the threshold cointegration regression; used mainly for lag selection in ciTarLag.

Details
This is the main function for threshold autoregression regression (TAR) in assessing the nonlinear threshold relation between two time series variables. It can be used to estimate four types of threshold cointegration regressions. These four types are TAR with a threshold value of zero; consistent TAR with a nonzero threshold; MTAR (momentum TAR) with a threshold value of zero; and consistent MTAR with a nonzero threshold. The option of small window will be used in lag selection because a comparison of AIC and BIC values should be based on the same number of regression observations.

Value
Return a list object of class "ciTarFit" with these components:
y dependend variable
x independent variable
model model choice
lag number of lags
thresh threshold value
data.LR data used in the long-run regression
data.CI data used in the threshold cointegration regression
z residual from the long-run regression
lz lagged residual from the long-run regression
ldz lagged residual with 1st difference from long-run model
LR long-run regression
Methods

One method is defined as follows:

print: Four main outputs from threshold cointegration regression are shown: long-run regression between the two price variables, threshold cointegration regression, hypothesis test of no cointegration, and hypothesis test of no asymmetric adjustment.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References


See Also

summary.ciTarFit; ciTarLag for lag selection; and ciTarThd for threshold selection.

Examples

# see example at daVich

<table>
<thead>
<tr>
<th>ciTarLag</th>
<th>Lag Selection for Threshold Cointegration Regression</th>
</tr>
</thead>
</table>

Description

Select the best lag for threshold cointegration regression by AIC and BIC

Usage

ciTarLag(y, x, model = c("tar", "mtar"), maxlag = 4, thresh = 0, adjust = TRUE)
ciTarLag

Arguments

y  dependent or left-side variable for the long-run regression.
x  independent or right-side variable for the long-run regression.
model  a choice of two models, either tar or mtar.
maxlag  maximum number of lags allowed in the search process.
thresh  a threshold value.
adjust  logical value (default of TRUE) of whether to adjust the window widths so all regressions by lag have the same number of observations.

Details

Estimate the threshold cointegration regressions by lag and then select the best regression by AIC or BIC value. The longer the lag, the smaller the number of observations available for estimation. If the windows of regressions by lag are not adjusted, the maximum lag is usually the best lag by AIC or BIC. Theoretically, AIC and BIC from different models should be compared on the basis of the same observation numbers (Ender 2004). adjust shows the effect of this adjustment on the estimation window. By default, the value of adjust should be TRUE.

Value

Return a list object of class "ciTarLag" with the following components:

path  a data frame of model criterion values by lag, including lag for the current lag, totobs for total observations in the raw data, coinobs for observations used in the cointegration regression, sse for the sum of squared errors, aic for AIC value, bic for BIC value, LB4 for the p-value of Ljung_Box Q statistic with 4 autocorrelation coefficients, LB8 with 8 coefficients, LB12 for Q statistic with 12 coefficients.

out  a data frame of the final model selection, including the values of model, maximum lag, threshold value, best lag by AIC, best lag by BIC.

Methods

Two methods are defined as follows:

print:  This shows the out component in the returned list.
plot:  This demonstrates the trend of AIC and BIC changes of threshold cointegration regressions by lag. It facilitates the selection of the best lag for a threshold cointegration model.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References

See Also

ciTarFit; and ciTarThd;

Examples

# see example at daVich

---

**ciTarThd**

*Threshold Selection for Threshold Cointegration Regression*

**Description**

Select the best threshold for threshold cointegration regression by sum of squared errors

**Usage**

```r
CIarThd(y, x, model = c('tar', 'mtar'), lag = 1,
    th.range = 0.15, digits = 3)
```

**Arguments**

- `y`: dependent or left-side variable for the long-run regression.
- `x`: independent or right-side variable for the long-run regression.
- `model`: a choice of two models, either tar or mtar.
- `lag`: number of lags.
- `th.range`: the percentage of observations to be excluded from the search.
- `digits`: number of digits used in rounding outputs.

**Details**

The best threshold is determined by fitting the regression for possible threshold values, sorting the results by sum of squared errors (SSE), and selecting the best with the lowest SSE. To have sufficient observations on either side of the threshold value, certain percentage of observations on the top and bottoms are excluded from the search path. This is usually set as 0.15 by the `th.range` (Chan 1993).

**Value**

Return a list object of class "ciTarThd" with the following components:

- `model`: model choice
- `lag`: number of lags
- `th.range`: the percentage of observations excluded
- `th.final`: the best threshold value
- `ssef`: the best (i.e., lowest) value of SSE
obs.tot  total number of observations in the raw data
obs.CI   number of observations used in the threshold cointegration regression
basic   a brief summary of the major outputs
path    a data frame of the search record (number of regression, threshold value, SSE, AIC, and BIC values).

Methods

Two methods are defined as follows:

print: This shows the basic component in the returned list object.
plot: plotting three graphs in one window; they reveals the relationship between SSE (sum of squared errors), AIC, BIC and the threshold values. The best threshold value is associated with the lowest SSE value.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References


See Also
ciTarFit; and ciTarLag

Examples

# see example at daVich

daVich

Import prices and values of wooden beds from Vietnam and China

Description

This data set contains two unit import prices (dollar per piece) and values (million dollars) of wooden beds from Vietnam and China to the United States.

price.ch  Monthly price over January 2002 to January 2010 from China.
price.ch  Monthly value over January 2002 to January 2010 from China.
Usage
data(daVich)

Format
A monthly time series from January 2002 to January 2010 with 97 observations for each of the four series.

Details
Under the Harmonized Tariff Schedule (HTS) system, the commodity of wooden beds is classified as HTS 9403.50.9040. The monthly cost-insurance-freight values in dollar and quantities in piece are reported by country from U.S. ITC (2010). The unit price (dollar per piece) is calculated as the ratio of value over quantity by country.

Source

References

Examples

# The following codes reproduce the main results in Sun (2011 FPE).
# All the codes have been tested and should work.

# 1. Data preparation
library(urca); data(daVich)
head(daVich); tail(daVich); str(daVich)
prVi <- y <- daVich[, 1]
prCh <- x <- daVich[, 2]

# 2. EG cointegration
LR <- lm(y ~ x); summary(LR)
(LR.coef <- round(summary(LR)$coefficients, 3))
(ry <- ts(residuals(LR), start=start(prCh), end=end(prCh), frequency =12))
summary(eg <- ur.df(ry, type=c("none"), lags=1)); plot(eg)
(eg4 <- Box.test(eg$res, lag = 4, type="Ljung") )
(eg8 <- Box.test(eg$res, lag = 8, type="Ljung") )
(eg12 <- Box.test(eg$res, lag = 12, type="Ljung") )

## Not run:
# 3. TAR + Cointegration

```r
# best threshold
t3 <- ciTarThd(y=prVi, x=prCh, model="tar", lag=0)
(th.thar <- t3$basic); plot(t3)
for (i in 1:12) {  # 20 seconds
  t3a <- ciTarThd(y=prVi, x=prCh, model="tar", lag=i)
  th.thar[i+2] <- t3a$basic[,2]
}
th.thar

t4 <- ciTarThd(y=prVi, x=prCh, model="mtar", lag=0); (th.mtar <- t4$basic)
plot(t4)
for (i in 1:12) {
  t4a <- ciTarThd(y=prVi, x=prCh, model="mtar", lag=i)
  th.mtar[i+2] <- t4a$basic[,2]
}
th.mtar

# The following threshold values are specific to this data. They HAVE TO be
# revised for another data set. Otherwise, various errors will occur.
t.tar <- -8.041; t.mtar <- -0.451  # lag = 0 to 4
th.tar[1:4] <- t.tar
th.mtar[1:4] <- t.mtar

# lag selection
mx <- 12
(g1 <- ciTarLag(y=prVi, x=prCh, model="tar", maxlag=mx, thresh=0));  plot(g1)
(g2 <- ciTarLag(y=prVi, x=prCh, model="mtar", maxlag=mx, thresh=0)); plot(g2)
(g3 <- ciTarLag(y=prVi, x=prCh, model="tar", maxlag=mx, thresh=t.tar));  plot(g3)
(g4 <- ciTarLag(y=prVi, x=prCh, model="mtar", maxlag=mx, thresh=t.mtar)); plot(g4)

# Table 3 Results of EG and threshold cointegration tests
# Note: Some results in Table 3 in the published paper were incorrect because
# of a mistake made when the paper was done in 2009. I found the mistake when
# the package was build in later 2010. For example, for the consistent MTAR,
# the coefficient for the positive term was reported as -0.251 (-2.130) but
# it should be -0.106 (-0.764), as calculated from below codes.
# The main conclusion about the research issue is still qualitatively the same.
vv <- 3
(f1 <- ciTarFit(y=prVi, x=prCh, model="tar", lag=vv, thresh=0))
(f2 <- ciTarFit(y=prVi, x=prCh, model="tar", lag=vv, thresh=t.tar))
(f3 <- ciTarFit(y=prVi, x=prCh, model="mtar", lag=vv, thresh=0))
(f4 <- ciTarFit(y=prVi, x=prCh, model="mtar", lag=vv, thresh=t.mtar))

r0 <- cbind(summary(f1)$dia, summary(f2)$dia, summary(f3)$dia, summary(f4)$dia)
diag <- r0[c(1:4, 6:7, 12:14, 8, 9, 11), c(1,2,4,6,8)]
rownames(diag) <- 1:nrow(diag); diag

e1 <- summary(f1)$out;  e2 <- summary(f2)$out
e3 <- summary(f3)$out;  e4 <- summary(f4)$out; rbind(e1, e2, e3, e4)
```
ee <- list(e1, e2, e3, e4); vect <- NULL
for (i in 1:4) {
  ef <- data.frame(ee[[i]])
  vect2 <- c(paste(ef[3, "estimate"], ef[3, "sign"], sep=""),
            paste("", ef[3, "t.value"], "," , sep=""),
            paste(ef[4, "estimate"], ef[4, "sign"], sep=""),
            paste("", ef[4, "t.value"], "," , sep=""))
  vect <- cbind(vect, vect2)
}
item <- c("pos.coef", "pos.t.value", "neg.coef", "neg.t.value")
ve <- data.frame(cbind(item, vect)); colnames(ve) <- colnames(diag)
( res.CI <- rbind(diag, ve)[c(1:2, 13:16, 3:12), ] )
rownames(res.CI) <- 1:nrow(res.CI)

# 4. APT + ECM

(sem <- ecmSymFit(y=prVi, x=prCh, lag=14)); names(sem)
aem <- ecmAsyFit(y=prVi, x=prCh, lag=14, model="mtar", split=TRUE, thresh=t.mtar)
aem
(ccc <- summary(aem))
coe <- cbind(as.character(ccc[1:19, 2]),
            paste(ccc[1:19, "estimate"], ccc$signif[1:19], sep=""),
            paste(ccc[20:38, "estimate"], ccc$signif[20:38], sep=""),
            paste(ccc[20:38,"t.value"])
            colnames(coe) <- c("item", "China.est", "China.t", "Vietnam.est", "Vietnam.t")

(edia <- ecmDiag(aem, 3))
ed <- edia[c(1,6,7,8,9, ])
ed2 <- cbind(ed[,1:2], ",", ed[,3], ",")
colnames(ed2) <- colnames(coe)

tes <- ecmAsyTest(aem)$out
(tes2 <- tes[2,3,5,11,12,13,1, -1])
tes3 <- cbind(as.character(tes2[,1]),
              paste(tes2[2,], tes2[6], sep=""), paste("", round(tes2[4,2], "," , sep='"'),
              paste(tes2[3,], tes2[7], sep=""), paste("", round(tes2[5,2], "," , sep='"'))
              colnames(tes3) <- colnames(coe)

(coe <- data.frame(apply(coe, 2, as.character), stringsAsFactors=FALSE))
ed2 <- data.frame(apply(ed2, 2, as.character), stringsAsFactors=FALSE)
tes3 <- data.frame(apply(tes3, 2, as.character), stringsAsFactors=FALSE)
table.4 <- data.frame(rbind(coe, ed2, tes3))
options(width=150); table.4; options(width=80)

## End(Not run)
Description

Estimate an asymmetric error correction model (ECM) for two time series.

Usage

ecmAsyFit(y, x, lag = 1, split = TRUE,
model = c("linear", "tar", "mtar"), thresh = 0)

Arguments

y dependent or left-side variable for the long-run regression.
x independent or right-side variable for the long-run regression.
lag number of lags for variables on the right side.
split a logical value (default of TRUE) of whether the right-hand variables should be
split into positive and negative parts.
model a choice of three models: linear, tar, or mtar cointegration.
thresh a threshold value; this is only required when the model is specified as 'tar' or
'mtar.'

Details

There are two specifications of an asymmetric ECM. The first one is how to calculate the error
correction terms. One way is through linear two-step Engle Granger approach, as specified by
model="linear". The other two ways are threshold cointegration by either 'tar' or 'mtar' with a
threshold value. The second specification is related to the possible asymmetric price transmission
in the lagged price variables, as specified in split = TRUE. Note that the linear cointegration
specification is a special case of the threshold cointegration. A model with model="linear" is the
same as a model with model="tar", thresh = 0.

Value

Return a list object of class "ecm" and "ecmAsyFit" with the following components:

y dependent variable
x independent variable
lag number of lags
split logical value of whether the right-hand variables are split
model model choice
IndVar data frame of the right-hand variables used in the ECM
name.x name of the independent variable
name.y name of the dependent variable
ecm.y ECM regression for the dependent variable
ecm.x ECM regression for the independent variable
data all the data combined for the ECM
thresh thresh value for TAR and MTAR model
Methods

Two methods are defined as follows:

print: showing the key outputs.
summary: summarizing the key outputs.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References


See Also

print.ecm; summary.ecm; ecmDiag; and ecmAsyTest.

Examples

# see example at daVich

Description

Conduct several F-tests on the coefficients from asymmetric ECM.

Usage

ecmAsyTest(w, digits = 3)

Arguments

w an object of 'ecmAsyFit' class.
digits number of digits used in rounding outputs.

Details

There are two ECM equations for the two price series. In each equation, four types of hypotheses are tested; equilibrium adjustment path symmetry on the error correction terms (H1), Granger causality test (H2), distributed lag symmetry at each lag (H3), and cumulative asymmetry of all lags (H4). The latter two tests are only feasible and available for models with split variables. The number of H3 tests is equal to the number of lags.
Value

Return a list object with the following components:

- $H_{1x}$: H01 in equation x: equilibrium adjustment path symmetry
- $H_{1y}$: H01 in equation y: equilibrium adjustment path symmetry
- $H_{2x}$: H02 in equation x: x does not Granger cause x
- $H_{2y}$: H02 in equation y: x does not Granger cause y
- $H_{2xy}$: H02 in equation x: y does not Granger cause x
- $H_{2yy}$: H02 in equation y: y does not Granger cause y
- $H_{3x}$: H03 in equation x: distributed lag symmetry of x at each lag
- $H_{3y}$: H03 in equation y: distributed lag symmetry of x at each lag
- $H_{3xy}$: H03 in equation x: distributed lag symmetry of y at each lag
- $H_{3yy}$: H03 in equation y: distributed lag symmetry of y at each lag
- $H_{4x}$: H04 in equation x: cumulative asymmetry of x for all lags
- $H_{4y}$: H04 in equation y: cumulative asymmetry of x for all lags
- $H_{4xy}$: H04 in equation x: cumulative asymmetry of y for all lags
- $H_{4yy}$: H04 in equation y: cumulative asymmetry of y for all lags

out: summary of the four types of hypothesis tests

Methods

One method is are defined as follows:

- print: This shows the out component in the returned list object.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References


See Also

- ecmAsyFit and ecmDiag.

Examples

# see example at davich
ecmDiag

Diagnostic Statistics for Symmetric or Asymmetric ECMs

Description
Report a set of diagnostic statistics for symmetric or asymmetric error correction models.

Usage
```
ecmDiag(m, digits = 2)
```

Arguments
- `m`: an object of class `ecm` from the function of `ecmAsyFit` or `ecmSymFit`.
- `digits`: number of digits used in rounding outputs.

Details
Compute several diagnostic statistics for each ECM equation. This is mainly used to assess
the serial correlation in the residuals and model adequacy.

Value
Return a data frame object with the following components by equation: R-squared, Adjusted R-
squared, F-statistic, Durbin Watson statistic, p-value for DW statistic, AIC, BIC, and p-value of
Ljung_Box Q statistics with 4, 8, 12 autocorrelation coefficients.

Author(s)
Changyou Sun (<cs258@msstate.edu>)

References

See Also
- `ecmAsyFit`; `ecmSymFit`; and `ecmDiag`.

Examples
```
# see example at daVich
```
ecmSymFit

Fitting symmetric Error Correction Model

Description

Estimate a symmetric error correction model (ECM) for two time series.

Usage

ecmSymFit(y, x, lag = 1)

Arguments

y dependent or left-side variable for the long-run regression.

x independent or right-side variable for the long-run regression.

lag number of lags for variables on the right side.

Details

The package apt focuses on price transmission between two series. This function estimates a standard error correction model for two time series. While it can be extended for more than two series, it is beyond the objective of the package now.

Value

Return a list object of class "ecm" and "ecmSymFit" with the following components:

y dependend variable

x independent variable

lag number of lags

data all the data combined for the ECM

IndVar data frame of the right-hand variables used in the ECM

name.x name of the independent variable

name.y name of the dependent variable

ecm.y ECM regression for the dependent variable

ecm.x ECM regression for the independent variable

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References

guiApt

See Also

print.ecm; summary.ecm; ecmDiag; and ecmAsyFit.

Examples

# see example at daVich

---

guiApt

Graphical User Interface for the apt Package

Description

This graphical user interface (GUI) contains most functions in the apt package. Users can call these functions on this interface.

Usage

guiApt(pos = 1)

Arguments

pos specifying where the seven tabs should be placed: bottom (pos = 1; default), left (pos = 2), top (pos = 3), or right (pos = 4).

Details

The gWidgets package is used to create this GUI. The objective in this application is to develop a GUI for the apt package and allow users to call individual functions on the interface and conduct threshold cointegration analysis in an intuitive way. The GUI has menus and toolbars at the top. Then seven tabbed notebook container widgets are used to hold messages and individual function calls.

The inputs are two single time series data, and they should be processed within R first before a GUI can be used for analyses. Outputs can be displayed within the interface, but for simplicity, the R console is used to display all outputs in this application.

See guiCor for package installation issues.

Value

No value returned from this function call. A GUI is generated as the side effect.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References

Lawrence, M.F., and J. Verzani. 2012. Programming graphical user interfaces in R. Ed. CRC Press. 466 P.
guiCor

See Also

guiCor

Examples

```r
## Not run:
library(RGtk2); library(gWidgetsRGtk2)
options(guiToolkit = "RGtk2")  # may need this for some computers

data(davich); prVi <- davich[, 1]; prCh <- davich[, 2]
guiApt()
guiApt(2)  # tabs on the left side

## End(Not run)
```

---

**guiCor**

*Graphical User Interface for Showing Variable Correlation*

**Description**

This graphical user interface (GUI) can show the correlation between two random variables with normal copula distribution.

**Usage**

```r
guiCor()
```

**Details**

The gWidgets package is used to create this GUI. In this application, two random variables are generated from R and then plotted on a graph. Their correlation changes with each random sample. When many plots are drawn and compared, the change in correlation pattern can be revealed. To make the pattern more predictable, we need a random number generator to draw variables randomly and consistently. The `rcoupla()` function in the copula package is a good choice for this objective. The relation between the variables is specified through a normal copula, as defined by `normalCopula()`. The correlation between two normally distributed variables is controlled by a single parameter with the value range [-1, 1]. In showing these pairs of variables on the screen, a number of graphics parameter values can also be manipulated to improve the presentation, e.g., the size and color of points.

Two versions of the graph are considered. In the static version, the goal is to show one plot each time. The appearance of the plot can be affected by four choices: the number of points, their color, size, and the correlation parameter between the two variables. In the dynamic version, a `for` loop is employed to show many plots continuously. Only one choice is left for users, i.e., the number of plots. Other choices are fixed: the number of points is 1,000, the point size is 3, and the color is changed automatically with each plot.

Important installation notes: Several packages are needed to run this GUI: gWidgets, RGtk2, cairoDevice, and gWidgetsRGtk2. gWidgets is on the "Depends" list so it will be installed with
apt together. RGtk2, cairoDevice, and gWidgetsRGtk2 are on the "Suggests" list so they will not be installed by default. Users can install them individually, when they want to use guiCor and guiApt.

RGtk2 should be installed first. It can be challenging to install this package. I am using Microsoft Windows system so the following note is specifically for Windows users. First, install this package by install.packages("RGtk2"). Then load/attach it by library(RGtk2). When a small window pops up and ask you to install GTK+, choose yes. Then shut down the whole R program, restart it, and load/attach this library again. Install other packages, i.e., cairoDevice and gWidgetsRGtk2. Finally, install apt. Submit library(apt); help("guiCor"), and copy the sample codes below to initiate the GUI. If you can go through the process as described, then that is perfect.

Many problems may arise in loading and attaching the RGtk2 package, depending on the operating system and hardware on a computer. A typical and annoying problem is that the computer may ask you to install the GTK+ again and again. This is because the RGtk2 package cannot find the GTK+ software, or the GTK+ installed on your computer does not meet the requirement (e.g., 32 or 64 bit). GTK+ is an outside and independent software program and it has many versions. A typical error message is like this: "Failed to load RGtk2 dynamic library." If that is the case, read the error message carefully and download the suggested version of GTK+ manually from the internet, unzip it, and place all the folders in one place on your local drive. Then add a directory in the path of environmental variable through the control panel on your computer. For example, I download a zip file with the name of gtk+-bundle_2.22.1-20101229_win64.zip. The following directory is added and recognized: C:\CSprogram\myRsoftware\gtk22211win64\bin.

In sum, running the GUI needs the toolkit of GTK+, which is independent from R. It needs to be installed on a local drive and recognized by R. The package of rattle faces similar challenges as it uses this toolkit too. Search the internet for similar problems and solutions.

Value

No value returned from this function call. A GUI is generated as the side effect.

Author(s)

Changyou Sun (<cs258@msstate.edu>)

References

Lawrence, M.F., and J. Verzani. 2012. Programming graphical user interfaces in R. Ed. CRC Press. 466 P.

Nelsen, R.B. 2006. An Introduction to Copulas. 2nd Ed. Springer. 269 P.

See Also

guiApt

Examples

## Not run:
library(copula)
library(RGtk2)
library(cairoDevice)
print.ecm

    library(gWidgetsRGtk2)
    options(guiToolkit = "RGtk2") # may need this for some computers

    guiCor()

    ## End(Not run)

print.ecm                  Printing Outputs from Error Correction Models

Description

    Show main outputs from symmetric ecmSymFit or asymmetric ecmAsyFit error correction models.

Usage

    ## S3 method for class 'ecm'
    print(x, ...)

Arguments

    x          an object of class ecm from the function of ecmAsyFit or ecmSymFit.
    ...       additional arguments to be passed.

Details

    This is the print method for ecmAsyFit or ecmSymFit to show main model outputs.

Value

    Summary results of the two ECM equations are shown for the two focal price series.

Author(s)

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See Also

    ecmSymFit and ecmAsyFit.

Examples

    # see example at daVich
**summary.ciTarFit**  
**Summary of Results from Threshold Cointegration Regression**

**Description**

This summarizes the main results from threshold cointegration regression.

**Usage**

```r
## S3 method for class 'ciTarFit'
summary(object, digits=3, ...)
```

**Arguments**

- `object`: an object of class 'ciTarFit'.
- `digits`: number of digits for rounding outputs.
- `...`: additional arguments to be passed.

**Details**

This wraps up the outputs from threshold cointegration regression in two data frames, one for diagnostic statistics and the other for coefficients.

**Value**

A list with two data frames. `dia` contains the main model specifications and hypothesis test results. `out` contains the regression results for both the long run (LR) and threshold cointegration (CI).

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**See Also**

`ciTarFit`

**Examples**

```r
# see example at daVich
```
Summary of Results from Error Correction Model

Description

This summarizes the main results from error correction models.

Usage

```r
## S3 method for class 'ecm'
summary(object, digits=3, ...)
```

Arguments

- `object`: an object of class `ecm` from the function of `ecmAsyFit` or `ecmSymFit`.
- `digits`: number of digits for rounding outputs
- `...`: additional arguments to be passed.

Details

This wraps up the coefficients and statistics from ECM by equation.

Value

A data frame object with coefficients and related statistics by equation.

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See Also

`ecmSymFit` and `ecmAsyFit`.

Examples

```r
# see example at daVich
```
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