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CRAN - Package gmm

Package 'gmm' May 28, 2020 Version 1.6-5 Date 2020-05-27 Title Generalized Method of Moments and Generalized Empirical Likelihood Author Pierre Chausse <pchausse@uwaterloo.ca> Maintainer Pierre Chausse

<pchausse@uwaterloo.ca> Description It is a complete suite to estimate models based on moment conditions. It includes

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Confidence intervals for GMM or GEL: coef: Coefficients of GEL or GMM: fitted: Fitted values of GEL and GMM: 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

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 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 Author Andreas Groll Maintainer Andreas Groll <groll@mathematik.uni-muenchen.de> Description Likelihood-based boosting approaches for generalized mixed models are provided. Imports minqa, magic License ...

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