



```
> dynamac::dynardl(moments=loadshareID=rate, data=dynames, lagOrder="moments", lags=loadshareID, diff="loadshareID", var="rate", arOrder=loadshareID)
Error in arOrder, nlength(x), 15, of (1:n,call(numeric)) list(numeric), :
  'data' must be of a vector type, was 'NULL'
> summary(dynames)

Call:
lm(formula = as.formula(paste(paste(dynames$lag, "~", paste(collapse(1:var),
collapse = "~"), collapse = " ~")), data = dynames)

Residuals:
    Min       1Q   Median       3Q      Max
-0.021448 -0.008293  0.000486  0.004589  0.012643

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.122049   0.027347   4.464 7.87e-06 ***
L1.loadshare -0.147816   0.048701  -3.033  0.0027 **
L1.loadshareID  0.800585   0.294420   2.719  0.0088 **
L1.rate        0.001119   0.001499   0.743  0.4538
L1.loadshareID -0.048019   0.021858  -2.197  0.0303 *
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.02145 on 43 degrees of freedom
(1 observation deleted due to missingness)
Multiple R-squared:  0.3471,    Adjusted R-squared:  0.3093
F-statistic: 4.234 on 4 and 43 DF, p-value: 0.004714

> |
```

# Dynamic simulation and testing for single equation ARDL models

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### In R Software

# Dynamic Testing Ardl

**Liyong Dong**



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