



```
> dynamac::dynardl(movsum=lm(lags=10, data=dynames, lagOrder="unrestricted", differencing="none", arOrder=1, includeP=FALSE))
Error in as.list(x, nlength(x), 1L) at (file:collname()) list(movsum, "
  'data' must be of a vector type, use 'NULL'
> summary(dynames)

Call:
lm(formula = as.formula(paste(paste(dynames$lag, "~", paste(collname(17),
  collage = "~"), collage = " ")))

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.lagged    -0.147816    0.048701  -3.033  0.0028 **
L1.laggedL1  0.800585    0.204420   3.916  0.0004 **
L1.const     0.001119    0.001499   0.744  0.4538
L1.laggedL10 -0.048019    0.021858  -2.192  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

Use dynamac (dynardl)

In R Software

Dynamic Testing Ardl

Rachel Sandford



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