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Package 'gmm' May 28, 2020 Version

1.6-5 Date 2020-05-27 Title Generalized

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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
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:
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

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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
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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
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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
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setting the properties of a model:
plot: Plot Diagnostics for gel and gmm
objects: print: Printing a gmm or gel
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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

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