Change Log for R-package ic.infer

Version 1.0-5 (16 August 2008)

- improved error message when using orlm or or.relimp with non-quadratic matrix
- added tests directory for standard automated code testing
- added examples for **summary.orest** to documentation
- Bug fixes:
 - o Fixed typo that made ic.test use asymptotic instead of finite df test, when applied to linear model object
 - o **or.relimp** did not work for covariance matrices without column names

Version 1.0-4 (14 August 2008)

- Namespace now exports summary function for class orest (erroneously yielded default summary before, although a special method had been added with version 0.8-2)
- Added helpful error message for **plot.orlm**, when applied to object that was generated based on covariance matrix and therefore without residuals

Version 1.0-1 to 1.0-3 (13 August 2008)

- Prohibit simultaneous occurrence of restriction on intercept and bootstrap (consequence of switching to covariance-matrix based calculation in bootstrap)
- Bug fix for internal function **orlm.forboot** (index 1 replaced by index in call)
- Bug fixes for ic.weights (even and odd sums were wrongly implemented and only worked for some numbers of restrictions)

Version 1.0 (12 August 2008)

- ic.weights saves additional time on weight calculation by exploiting that odd and even weights each sum to 0.5.
- **orlm** and **or.relimp** can now operate based on a covariance matrix only and do not necessarily require a linear model for input.
- all.R2 now requests a covariance matrix instead of a linear model for input (it should not be necessary for users to directly call all.R2).
- Bootstrapping in orlm is now based on the covariance-matrix-based calculation for option fixed=FALSE. Thus, issues are avoided in making bootstrapping work with functions that indirectly call lm.
- The documentation has been updated and improved in some respects.

Version 0.8-3 (01 August 2008)

• Fixed issue in bootstrapping for R-devel (changes to functions boot.orlm, orlm.forboot, orlm.forboot.fixed, undocumented supplementary function eliminated; documentation adjusted to changes)

Version 0.8-2 (01 August 2008)

- Added further test problem type (TP 21 with equality restrictions in the alternative)
- Changed argument "algorithm" in ic.weights to "...", because older versions of package mvtnorm do not have the current default algorithm GenzBretz()
- Reduced requirement regarding version of R (R>=2.5.0).
- Added summary function for estimation objects of class orest

- improved display of p-values (4 digits only, "<0.0001" for very small p-values) in print and summary functions for objects of classes ict and orlm
- added option **brief** (if TRUE (default for **ict**, while FALSE is default for **orlm**), suppresses printing of restrictions) for summary functions for objects of classes **ict** and **orlm**
- shortened display of coefficients in case of no bootstrap intervals for summary.orlm
- slightly changed layout of printed output for summary.ict and summary.orlm
- Changed a fixed tolerance in ic.test to react to the tol-option
- Tidied all code
- Made a few changes to documentation
- Tried to fix issue in bootstrapping for R-devel (changes to functions boot.orlm, orlm.forboot and its undocumented supplementary function, orlm.forboot.fixed)

Version 0.8-1 (17 July 2008)

- Bug-fix: R^2 -values for weighted linear models and for linear models without intercept have been corrected (function **orlm**). Note that active restrictions to intercept in models with intercept can nevertheless lead to inadequate R^2 -values (warning has been added to manual).
- Added error message for models with factors or higher-order terms, which do not work with functions all.R2 and or.relimp, and documented this limitation.

Version 0.8 (15 July 2008)

- Added function all.R2 for calculation of R^2 -values for all 2^p sub models of an order restricted model with p regressors
- Added function or.relimp for averaging R^2 -values over all orders of sub models
- Improved efficiency in calculation of weights (function ic.weights, most expensive weight calculated from the others, if possible)
- Prevented attempts at calculating weights for problems with more restrictions than manageable (functions ic.weights, ic.test and summary.orlm)

Version 0.7 (13 July 2008) initial version on CRAN