

Ivan Jacob Agaloos Pesigan

January 19, 2024

References

- Andrews, D. W. K. (1991). Heteroskedasticity and autocorrelation consistent covariance matrix estimation. *Econometrica*, 59(3), 817. <https://doi.org/10.2307/2938229>
- Andrews, D. W. K., & Monahan, J. C. (1992). An improved heteroskedasticity and autocorrelation consistent covariance matrix estimator. *Econometrica*, 60(4), 953. <https://doi.org/10.2307/2951574>
- Bollen, K. A., & Stine, R. (1990). Direct and indirect effects: Classical and bootstrap estimates of variability. *Sociological Methodology*, 20, 115. <https://doi.org/10.2307/271084>
- Li, K. H., Raghunathan, T. E., & Rubin, D. B. (1991). Large-sample significance levels from multiply imputed data using moment-based statistics and an F reference distribution. *Journal of the American Statistical Association*, 86(416), 1065–1073. <https://doi.org/10.1080/01621459.1991.10475152>
- MacKinnon, D. P. (1994). Analysis of mediating variables in prevention and intervention research. *NIDA research monograph*, 139, 127–153.
- Mackinnon, D. P., & Dwyer, J. H. (1993). Estimating mediated effects in prevention studies. *Evaluation Review*, 17(2), 144–158. <https://doi.org/10.1177/0193841x9301700202>
- Muthén, B. O., & Curran, P. J. (1997). General longitudinal modeling of individual differences in experimental designs: A latent variable framework for analysis and power estimation. *Psychological Methods*, 2(4), 371–402. <https://doi.org/10.1037/1082-989x.2.4.371>
- Oud, J. H., van den Bercken, J. H., & Essers, R. J. (1990). Longitudinal factor score estimation using the Kalman filter. *Applied Psychological Measurement*, 14(4), 395–418. <https://doi.org/10.1177/014662169001400406>

- Robey, R. R., & Barcikowski, R. S. (1992). Type I error and the number of iterations in Monte Carlo studies of robustness. *British Journal of Mathematical and Statistical Psychology*, 45(2), 283–288. <https://doi.org/10.1111/j.2044-8317.1992.tb00993.x>
- Stoffer, D. S., & Wall, K. D. (1991). Bootstrapping state-space models: Gaussian maximum likelihood estimation and the Kalman filter. *Journal of the American Statistical Association*, 86(416), 1024–1033. <https://doi.org/10.1080/01621459.1991.10475148>