Ivan Jacob Agaloos Pesigan

September 2, 2023

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
- 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