

Ivan Jacob Agaloos Pesigan

January 19, 2026

References

- Andrews, D. W. K. (2000). Inconsistency of the bootstrap when a parameter is on the boundary of the parameter space. *Econometrica*, 68(2), 399–405. <https://doi.org/10.1111/1468-0262.00114>
- Arnett, J. J. (2005). The developmental context of substance use in emerging adulthood. *Journal of Drug Issues*, 35(2), 235–254. <https://doi.org/10.1177/002204260503500202>
- Baker, T. B., Piper, M. E., McCarthy, D. E., Majeskie, M. R., & Fiore, M. C. (2004). Addiction motivation reformulated: An affective processing model of negative reinforcement. *Psychological Review*, 111(1), 33–51. <https://doi.org/10.1037/0033-295x.111.1.33>
- Bauer, D. J., & Curran, P. J. (2005). Probing interactions in fixed and multilevel regression: Inferential and graphical techniques. *Multivariate Behavioral Research*, 40(3), 373–400. https://doi.org/10.1207/s15327906mbr4003_5
- Bauer, D. J., Preacher, K. J., & Gil, K. M. (2006). Conceptualizing and testing random indirect effects and moderated mediation in multilevel models: New procedures and recommendations. *Psychological Methods*, 11(2), 142–163. <https://doi.org/10.1037/1082-989x.11.2.142>
- Bentler, P. M. (2007). Can scientifically useful hypotheses be tested with correlations? *American Psychologist*, 62(8), 772–782. <https://doi.org/10.1037/0003-066x.62.8.772>
- Beran, R. (2003). The impact of the bootstrap on statistical algorithms and theory. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994972>
- Boker, S. M. (2002). Consequences of continuity: The hunt for intrinsic properties within parameters of dynamics in psychological processes. *Multivariate Behavioral Research*, 37(3), 405–422. https://doi.org/10.1207/s15327906mbr3703_5

- Bolger, N., Davis, A., & Rafaeli, E. (2003). Diary methods: Capturing life as it is lived. *Annual Review of Psychology*, 54(1), 579–616. <https://doi.org/10.1146/annurev.psych.54.101601.145030>
- Boos, D. D. (2003). Introduction to the bootstrap world. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994971>
- Bühlmann, P. (2002). Bootstraps for time series. *Statistical Science*, 17(1). <https://doi.org/10.1214/ss/1023798998>
- Casella, G. (2003). Introduction to the silver anniversary of the bootstrap. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994967>
- Casey, B., Jones, R. M., & Hare, T. A. (2008). The adolescent brain. *Annals of the New York Academy of Sciences*, 1124(1), 111–126. <https://doi.org/10.1196/annals.1440.010>
- Cheong, J., MacKinnon, D. P., & Khoo, S. T. (2003). Investigation of mediational processes using parallel process latent growth curve modeling. *Structural Equation Modeling: A Multidisciplinary Journal*, 10(2), 238–262. https://doi.org/10.1207/s15328007sem1002_5
- Cheung, G. W., & Lau, R. S. (2007). Testing mediation and suppression effects of latent variables. *Organizational Research Methods*, 11(2), 296–325. <https://doi.org/10.1177/1094428107300343>
- Cheung, M. W.-L. (2007). Comparison of approaches to constructing confidence intervals for mediating effects using structural equation models. *Structural Equation Modeling: A Multidisciplinary Journal*, 14(2), 227–246. <https://doi.org/10.1080/10705510709336745>
- Cheung, M. W.-L. (2008). A model for integrating fixed-, random-, and mixed-effects meta-analyses into structural equation modeling. *Psychological Methods*, 13(3), 182–202. <https://doi.org/10.1037/a0013163>
- Cheung, M. W.-L. (2009a). Comparison of methods for constructing confidence intervals of standardized indirect effects. *Behavior Research Methods*, 41(2), 425–438. <https://doi.org/10.3758/brm.41.2.425>

- Cheung, M. W.-L. (2009b). Constructing approximate confidence intervals for parameters with structural equation models. *Structural Equation Modeling: A Multidisciplinary Journal*, 16(2), 267–294. <https://doi.org/10.1080/10705510902751291>
- Chow, S.-M., Hamagani, F., & Nesselroade, J. R. (2007). Age differences in dynamical emotion-cognition linkages. *Psychology and Aging*, 22(4), 765–780. <https://doi.org/10.1037/0882-7974.22.4.765>
- Cole, D. A., Martin, N. C., & Steiger, J. H. (2005). Empirical and conceptual problems with longitudinal trait-state models: Introducing a trait-state-occasion model. *Psychological Methods*, 10(1), 3–20. <https://doi.org/10.1037/1082-989x.10.1.3>
- Cole, D. A., & Maxwell, S. E. (2003). Testing mediational models with longitudinal data: Questions and tips in the use of structural equation modeling. *Journal of Abnormal Psychology*, 112(4), 558–577. <https://doi.org/10.1037/0021-843x.112.4.558>
- Cribari-Neto, F. (2004). Asymptotic inference under heteroskedasticity of unknown form. *Computational Statistics & Data Analysis*, 45(2), 215–233. [https://doi.org/10.1016/s0167-9473\(02\)00366-3](https://doi.org/10.1016/s0167-9473(02)00366-3)
- Cribari-Neto, F., & da Silva, W. B. (2010). A new heteroskedasticity-consistent covariance matrix estimator for the linear regression model. *AStA Advances in Statistical Analysis*, 95(2), 129–146. <https://doi.org/10.1007/s10182-010-0141-2>
- Cribari-Neto, F., Souza, T. C., & Vasconcellos, K. L. P. (2007). Inference under heteroskedasticity and leveraged data. *Communications in Statistics - Theory and Methods*, 36(10), 1877–1888. <https://doi.org/10.1080/03610920601126589>
- Cribari-Neto, F., Souza, T. C., & Vasconcellos, K. L. P. (2008). Errata: Inference under heteroskedasticity and leveraged data, Communications in Statistics, Theory and Methods, 36, 1877–1888, 2007. *Communications in Statistics - Theory and Methods*, 37(20), 3329–3330. <https://doi.org/10.1080/03610920802109210>
- Davison, A. C., Hinkley, D. V., & Young, G. A. (2003). Recent developments in bootstrap methodology. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994969>

- Efron, B. (2003). Second thoughts on the bootstrap. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994968>
- Ernst, M. D., & Hutson, A. D. (2003). Utilizing a quantile function approach to obtain exact bootstrap solutions. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994978>
- Fairchild, A. J., MacKinnon, D. P., Taborga, M. P., & Taylor, A. B. (2009). R^2 effect-size measures for mediation analysis. *Behavior Research Methods*, 41(2), 486–498. <https://doi.org/10.3758/brm.41.2.486>
- Ferrer, E., & McArdle, J. (2003). Alternative structural models for multivariate longitudinal data analysis. *Structural Equation Modeling: A Multidisciplinary Journal*, 10(4), 493–524. https://doi.org/10.1207/s15328007sem1004_1
- Flora, D. B., & Curran, P. J. (2004). An empirical evaluation of alternative methods of estimation for confirmatory factor analysis with ordinal data. *Psychological Methods*, 9(4), 466–491. <https://doi.org/10.1037/1082-989x.9.4.466>
- Fritz, M. S., & MacKinnon, D. P. (2007). Required sample size to detect the mediated effect. *Psychological Science*, 18(3), 233–239. <https://doi.org/10.1111/j.1467-9280.2007.01882.x>
- Gatchel, R. J., Peng, Y. B., Peters, M. L., Fuchs, P. N., & Turk, D. C. (2007). The biopsychosocial approach to chronic pain: Scientific advances and future directions. *Psychological Bulletin*, 133(4), 581–624. <https://doi.org/10.1037/0033-2909.133.4.581>
- Graham, J. W., Olchowski, A. E., & Gilreath, T. D. (2007). How many imputations are really needed? some practical clarifications of multiple imputation theory. *Prevention Science*, 8(3), 206–213. <https://doi.org/10.1007/s11121-007-0070-9>
- Grundy, A. M., Gondoli, D. M., & Blodgett Salafia, E. H. (2007). Marital conflict and preadolescent behavioral competence: Maternal knowledge as a longitudinal mediator. *Journal of Family Psychology*, 21(4), 675–682. <https://doi.org/10.1037/0893-3200.21.4.675>
- Hall, P. (2003). A short prehistory of the bootstrap. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994970>

- Hamaker, E. L., Dolan, C. V., & Molenaar, P. C. M. (2005). Statistical modeling of the individual: Rationale and application of multivariate stationary time series analysis. *Multivariate Behavioral Research*, 40(2), 207–233. https://doi.org/10.1207/s15327906mbr4002_3
- Hamaker, E. L., Nesselroade, J. R., & Molenaar, P. C. (2007). The integrated trait-state model. *Journal of Research in Personality*, 41(2), 295–315. <https://doi.org/10.1016/j.jrp.2006.04.003>
- Hatemi-J, A. (2003). A new method to choose optimal lag order in stable and unstable VAR models. *Applied Economics Letters*, 10(3), 135–137. <https://doi.org/10.1080/1350485022000041050>
- Hatemi-J, A. (2004). Multivariate tests for autocorrelation in the stable and unstable VAR models. *Economic Modelling*, 21(4), 661–683. <https://doi.org/10.1016/j.econmod.2003.09.005>
- Hayes, A. F. (2009). Beyond Baron and Kenny: Statistical mediation analysis in the new millennium. *Communication Monographs*, 76(4), 408–420. <https://doi.org/10.1080/03637750903310360>
- Hayes, A. F., & Cai, L. (2007). Using heteroskedasticity-consistent standard error estimators in OLS regression: An introduction and software implementation. *Behavior Research Methods*, 39(4), 709–722. <https://doi.org/10.3758/bf03192961>
- Hedges, L. V., & Pigott, T. D. (2004). The power of statistical tests for moderators in meta-analysis. *Psychological Methods*, 9(4), 426–445. <https://doi.org/10.1037/1082-989x.9.4.426>
- Higgins, J. P. T., & Thompson, S. G. (2002). Quantifying heterogeneity in a meta-analysis. *Statistics in Medicine*, 21(11), 1539–1558. <https://doi.org/10.1002/sim.1186>
- Holmes, S. (2003a). Bootstrapping phylogenetic trees: Theory and methods. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994979>
- Holmes, S. (2003b). Bradley Efron: A conversation with good friends. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994981>
- Horowitz, J. L. (2003). The bootstrap in econometrics. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994976>
- Kauermann, G., & Carroll, R. J. (2001). A note on the efficiency of sandwich covariance matrix estimation. *Journal of the American Statistical Association*, 96(456), 1387–1396. <https://doi.org/10.1198/016214501753382309>

- Kenny, D. A., Korchmaros, J. D., & Bolger, N. (2003). Lower level mediation in multilevel models. *Psychological Methods*, 8(2), 115–128. <https://doi.org/10.1037/1082-989x.8.2.115>
- Kessler, R. C., Berglund, P. A., Dewit, D. J., Üstün, T. B., Wang, P. S., & Wittchen, H. (2002). Distinguishing generalized anxiety disorder from major depression: Prevalence and impairment from current pure and comorbid disorders in the US and Ontario. *International Journal of Methods in Psychiatric Research*, 11(3), 99–111. <https://doi.org/10.1002/mpr.128>
- Kessler, R. C., Gruber, M., Hettema, J. M., Hwang, I., Sampson, N., & Yonkers, K. A. (2008). Co-morbid major depression and generalized anxiety disorders in the National Comorbidity Survey follow-up. *Psychological Medicine*, 38(3), 365–374. <https://doi.org/10.1017/s0033291707002012>
- Koob, G. F., & Le Moal, M. (2008). Addiction and the brain antireward system. *Annual Review of Psychology*, 59(1), 29–53. <https://doi.org/10.1146/annurev.psych.59.103006.093548>
- Krull, J. L., & MacKinnon, D. P. (2001). Multilevel modeling of individual and group level mediated effects. *Multivariate Behavioral Research*, 36(2), 249–277. <https://doi.org/10.1207/s15327906mbr3602.06>
- Lahiri, P. (2003). On the impact of bootstrap in survey sampling and small-area estimation. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994975>
- Lele, S. R. (2003). Impact of bootstrap on the estimating functions. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994973>
- Leventhal, T., & Brooks-Gunn, J. (2000). The neighborhoods they live in: The effects of neighborhood residence on child and adolescent outcomes. *Psychological Bulletin*, 126(2), 309–337. <https://doi.org/10.1037/0033-2909.126.2.309>
- Long, J. S., & Ervin, L. H. (2000). Using heteroscedasticity consistent standard errors in the linear regression model. *The American Statistician*, 54(3), 217–224. <https://doi.org/10.1080/00031305.2000.10474549>
- Lüdtke, O., Marsh, H. W., Robitzsch, A., Trautwein, U., Asparouhov, T., & Muthén, B. (2008). The multilevel latent covariate model: A new, more reliable approach to group-level effects

- in contextual studies. *Psychological Methods*, 13(3), 203–229. <https://doi.org/10.1037/a0012869>
- MacKinnon, D. P., Fritz, M. S., Williams, J., & Lockwood, C. M. (2007). Distribution of the product confidence limits for the indirect effect: Program PRODCLIN. *Behavior Research Methods*, 39(3), 384–389. <https://doi.org/10.3758/bf03193007>
- MacKinnon, D. P., Krull, J. L., & Lockwood, C. M. (2000). Equivalence of the mediation, confounding and suppression effect. *Prevention Science*, 1(4), 173–181. <https://doi.org/10.1023/a:1026595011371>
- MacKinnon, D. P., Lockwood, C. M., Hoffman, J. M., West, S. G., & Sheets, V. (2002). A comparison of methods to test mediation and other intervening variable effects. *Psychological Methods*, 7(1), 83–104. <https://doi.org/10.1037/1082-989x.7.1.83>
- MacKinnon, D. P., Lockwood, C. M., & Williams, J. (2004). Confidence limits for the indirect effect: Distribution of the product and resampling methods. *Multivariate Behavioral Research*, 39(1), 99–128. https://doi.org/10.1207/s15327906mbr3901_4
- Maxwell, S. E., & Cole, D. A. (2007). Bias in cross-sectional analyses of longitudinal mediation. *Psychological Methods*, 12(1), 23–44. <https://doi.org/10.1037/1082-989x.12.1.23>
- McArdle, J. J. (2009). Latent variable modeling of differences and changes with longitudinal data. *Annual Review of Psychology*, 60(1), 577–605. <https://doi.org/10.1146/annurev.psych.60.110707.163612>
- Mehta, P. D., & Neale, M. C. (2005). People are variables too: Multilevel structural equations modeling. *Psychological Methods*, 10(3), 259–284. <https://doi.org/10.1037/1082-989x.10.3.259>
- Molenaar, P. C. M. (2004). A manifesto on psychology as idiographic science: Bringing the person back into scientific psychology, this time forever. *Measurement: Interdisciplinary Research & Perspective*, 2(4), 201–218. https://doi.org/10.1207/s15366359mea0204_1
- Molenaar, P. C. M., & Campbell, C. G. (2009). The new person-specific paradigm in psychology. *Current Directions in Psychological Science*, 18(2), 112–117. <https://doi.org/10.1111/j.1467-8721.2009.01619.x>

- Morris, A. S., Silk, J. S., Steinberg, L., Myers, S. S., & Robinson, L. R. (2007). The role of the family context in the development of emotion regulation. *Social Development*, 16(2), 361–388. <https://doi.org/10.1111/j.1467-9507.2007.00389.x>
- Nylund, K. L., Asparouhov, T., & Muthén, B. O. (2007). Deciding on the number of classes in latent class analysis and growth mixture modeling: A monte carlo simulation study. *Structural Equation Modeling: A Multidisciplinary Journal*, 14(4), 535–569. <https://doi.org/10.1080/10705510701575396>
- Odgers, C. L., Mulvey, E. P., Skeem, J. L., Gardner, W., Lidz, C. W., & Schubert, C. (2009). Capturing the ebb and flow of psychiatric symptoms with dynamical systems models. *American Journal of Psychiatry*, 166(5), 575–582. <https://doi.org/10.1176/appi.ajp.2008.08091398>
- Oud, J. H. L., & Jansen, R. A. R. G. (2000). Continuous time state space modeling of panel data by means of SEM. *Psychometrika*, 65(2), 199–215. <https://doi.org/10.1007/bf02294374>
- Patrick, M. E., & Maggs, J. L. (2007). Short-term changes in plans to drink and importance of positive and negative alcohol consequences. *Journal of Adolescence*, 31(3), 307–321. <https://doi.org/10.1016/j.adolescence.2007.06.002>
- Patrick, M. E., & Maggs, J. L. (2009). Profiles of motivations for alcohol use and sexual behavior among first-year university students. *Journal of Adolescence*, 33(5), 755–765. <https://doi.org/10.1016/j.adolescence.2009.10.003>
- Peugh, J. L., & Enders, C. K. (2004). Missing data in educational research: A review of reporting practices and suggestions for improvement. *Review of Educational Research*, 74(4), 525–556. <https://doi.org/10.3102/00346543074004525>
- Politis, D. N. (2003). The impact of bootstrap methods on time series analysis. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994977>
- Preacher, K. J., Curran, P. J., & Bauer, D. J. (2006). Computational tools for probing interactions in multiple linear regression, multilevel modeling, and latent curve analysis. *Journal of Educational and Behavioral Statistics*, 31(4), 437–448. <https://doi.org/10.3102/10769986031004437>

- Preacher, K. J., & Hayes, A. F. (2004). SPSS and SAS procedures for estimating indirect effects in simple mediation models. *Behavior Research Methods, Instruments, & Computers*, 36(4), 717–731. <https://doi.org/10.3758/bf03206553>
- Preacher, K. J., & Hayes, A. F. (2008). Asymptotic and resampling strategies for assessing and comparing indirect effects in multiple mediator models. *Behavior Research Methods*, 40(3), 879–891. <https://doi.org/10.3758/brm.40.3.879>
- Raghunathan, T. E., Lepkowski, J. M., van Hoewyk, J., & Solenberger, P. (2001). A multivariate technique for multiply imputing missing values using a sequence of regression models. *Survey Methodology*, 27(1), 85–95.
- Raykov, T., & Marcoulides, G. A. (2004). Using the delta method for approximate interval estimation of parameter functions in SEM. *Structural Equation Modeling: A Multidisciplinary Journal*, 11(4), 621–637. <https://doi.org/10.1207/s15328007sem1104.7>
- Reinert, D. F., & Allen, J. P. (2007). The alcohol use disorders identification test: An update of research findings. *Alcoholism: Clinical and Experimental Research*, 31(2), 185–199. <https://doi.org/10.1111/j.1530-0277.2006.00295.x>
- Sakai, J. T., Mikulich-Gilbertson, S. K., Long, R. J., & Crowley, T. J. (2006). Validity of transdermal alcohol monitoring: Fixed and self-regulated dosing. *Alcoholism: Clinical and Experimental Research*, 30(1), 26–33. <https://doi.org/10.1111/j.1530-0277.2006.00004.x>
- Schafer, J. L., & Graham, J. W. (2002). Missing data: Our view of the state of the art. *Psychological Methods*, 7(2), 147–177. <https://doi.org/10.1037/1082-989x.7.2.147>
- Selig, J. P., & Preacher, K. J. (2009). Mediation models for longitudinal data in developmental research. *Research in Human Development*, 6(2-3), 144–164. <https://doi.org/10.1080/15427600902911247>
- Serlin, R. C. (2000). Testing for robustness in Monte Carlo studies. *Psychological Methods*, 5(2), 230–240. <https://doi.org/10.1037/1082-989x.5.2.230>
- Shao, J. (2003). Impact of the bootstrap on sample surveys. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994974>

- Shiffman, S. (2009). Ecological momentary assessment (EMA) in studies of substance use. *Psychological Assessment*, 21(4), 486–497. <https://doi.org/10.1037/a0017074>
- Shiffman, S., Stone, A. A., & Hufford, M. R. (2008). Ecological momentary assessment. *Annual Review of Clinical Psychology*, 4(1), 1–32. <https://doi.org/10.1146/annurev.clinpsy.3.022806.091415>
- Shrout, P. E., & Bolger, N. (2002). Mediation in experimental and nonexperimental studies: New procedures and recommendations. *Psychological Methods*, 7(4), 422–445. <https://doi.org/10.1037/1082-989x.7.4.422>
- Soltis, P. S., & Soltis, D. E. (2003). Applying the bootstrap in phylogeny reconstruction. *Statistical Science*, 18(2). <https://doi.org/10.1214/ss/1063994980>
- Squeglia, L. M., Jacobus, J., & Tapert, S. F. (2009). The influence of substance use on adolescent brain development. *Clinical EEG and Neuroscience*, 40(1), 31–38. <https://doi.org/10.1177/155005940904000110>
- Stattin, H., & Kerr, M. (2000). Parental monitoring: A reinterpretation. *Child Development*, 71(4), 1072–1085. <https://doi.org/10.1111/1467-8624.00210>
- Staudenmayer, J., & Buonaccorsi, J. P. (2005). Measurement error in linear autoregressive models. *Journal of the American Statistical Association*, 100(471), 841–852. <https://doi.org/10.1198/016214504000001871>
- Swift, R. (2000). Transdermal alcohol measurement for estimation of blood alcohol concentration. *Alcoholism: Clinical and Experimental Research*, 24(4), 422–423. <https://doi.org/10.1111/j.1530-0277.2000.tb02006.x>
- Taylor, A. B., MacKinnon, D. P., & Tein, J.-Y. (2007). Tests of the three-path mediated effect. *Organizational Research Methods*, 11(2), 241–269. <https://doi.org/10.1177/1094428107300344>
- Thompson, S. G., & Higgins, J. P. T. (2002). How should meta-regression analyses be undertaken and interpreted? *Statistics in Medicine*, 21(11), 1559–1573. <https://doi.org/10.1002/sim.1187>

- van Buuren, S., Brand, J. P. L., Groothuis-Oudshoorn, C. G. M., & Rubin, D. B. (2006). Fully conditional specification in multivariate imputation. *Journal of Statistical Computation and Simulation*, 76(12), 1049–1064. <https://doi.org/10.1080/10629360600810434>
- van Houwelingen, H. C., Arends, L. R., & Stijnen, T. (2002). Advanced methods in meta-analysis: Multivariate approach and meta-regression. *Statistics in Medicine*, 21(4), 589–624. <https://doi.org/10.1002/sim.1040>
- Viechtbauer, W. (2007). Confidence intervals for the amount of heterogeneity in meta-analysis. *Statistics in Medicine*, 26(1), 37–52. <https://doi.org/10.1002/sim.2514>
- Wang, L., & Zhang, Q. (2020). Investigating the impact of the time interval selection on autoregressive mediation modeling: Result interpretations, effect reporting, and temporal designs. *Psychological Methods*, 25(3), 271–291. <https://doi.org/10.1037/met0000235>
- Wills, T. A., Resko, J. A., Ainette, M. G., & Mendoza, D. (2004). Role of parent support and peer support in adolescent substance use: A test of mediated effects. *Psychology of Addictive Behaviors*, 18(2), 122–134. <https://doi.org/10.1037/0893-164x.18.2.122>
- Yang, C.-C. (2006). Evaluating latent class analysis models in qualitative phenotype identification. *Computational Statistics & Data Analysis*, 50(4), 1090–1104. <https://doi.org/10.1016/j.csda.2004.11.004>
- Yuan, K.-H., & Bentler, P. M. (2000). Three likelihood-based methods for mean and covariance structure analysis with nonnormal missing data. *Sociological Methodology*, 30(1), 165–200. <https://doi.org/10.1111/0081-1750.00078>
- Yuan, Y., & MacKinnon, D. P. (2009). Bayesian mediation analysis. *Psychological Methods*, 14(4), 301–322. <https://doi.org/10.1037/a0016972>
- Zeileis, A. (2004). Econometric computing with HC and HAC covariance matrix estimators. *Journal of Statistical Software*, 11(10). <https://doi.org/10.18637/jss.v011.i10>
- Zeileis, A. (2006). Object-oriented computation of sandwich estimators. *Journal of Statistical Software*, 16(9). <https://doi.org/10.18637/jss.v016.i09>