Ivan Jacob Agaloos Pesigan

October 6, 2023

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
- 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
- Beran, R. (2003). The impact of the bootstrap on statistical algorithms and theory. *Statistical Science*, 18(2). https://doi.org/10.1214/ss/1063994972
- Boos, D. D. (2003). Introduction to the bootstrap world. Statistical Science, 18(2). https://doi.org/10.1214/ss/1063994971
- Casella, G. (2003). Introduction to the silver anniversary of the bootstrap. Statistical Science, 18(2). https://doi.org/10.1214/ss/1063994967
- 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. (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
- 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
- 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

- 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
- 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
- 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
- Hall, P. (2003). A short prehistory of the bootstrap. Statistical Science, 18(2). https://doi.org/10. 1214/ss/1063994970
- 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
- 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

- 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
- 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
- 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., 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
- 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
- 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., & 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., Hoewyk, J. V., & Solenberger, P. (2001). A multivariate technique for multiply imputing missing values using a sequence of regression models.

 Survey Methodology, 27(1), 85–95.
- 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

- 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
- 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
- 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
- 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