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References

Jones et al.: The normal-theory and asymptotic distribution-free (ADF) covariance matrix of standardized regression coefficients: Theoretical extensions and finite sample behavior **Jones-Waller-2013b**

Jeff A. Jones and Niels G. Waller. *The normal-theory and asymptotic distribution-free (ADF) covariance matrix of standardized regression coefficients: Theoretical extensions and finite sample behavior*. Tech. rep. University of Minnesota-Twin Cities, May 25, 2013. URL: http://users.cla.umn.edu/~nwaller/downloads/techreports/TR052913.pdf (visited on 07/22/2022).

Abstract: Yuan and Chan (2011) recently showed how to compute the covariance matrix of standardized regression coefficients from covariances. In this paper, we describe a new method for computing this covariance matrix from correlations. We then show that Yuan and Chan's original equations can also be used when only correlational data are available. Next, we describe an asymptotic distribution-free (ADF; Browne, 1984) method for computing the covariance matrix of standardized regression coefficients. We show that theADF method works well with non-normal data in moderate-to-large samples using both simulated and real-data examples. Finally, we provide R code (R Development Core Team, 2012) in an Appendix to make these methods accessible to applied researchers.

L. K. Muthén et al.: Mplus user's guide. Eighth edition **Muthen-Muthen-2017**

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