

# betaDelta: Internal Tests

Ivan Jacob Agaloos Pesigan

## Tests

```
#> test-betaDelta-beta-delta-adf
#> Test passed
#> Call:
#> BetaDelta(object = object, type = "adf")
#>
#> Standardized regression slopes with ADF standard errors:
#> Call:
#> BetaDelta(object = object, type = "adf")
#>
#> Standardized regression slopes with ADF standard errors:
#> Test passed

#> test-betaDelta-beta-delta-methods

#> Call:
#> BetaDelta(object = object, type = "mvn")
#>
#> Standardized regression slopes with MVN standard errors:
#>
#>      est      se      t      p  0.05%  0.5%  2.5%  97.5%  99.5% 99.95%
#> NARTIC  0.4951 0.0759 6.5272 0.000  0.2268 0.2905 0.3421 0.6482 0.6998 0.7635
#> PCTGRT  0.3915 0.0770 5.0824 0.000  0.1190 0.1837 0.2360 0.5469 0.5993 0.6640
#> PCTSUPP 0.2632 0.0747 3.5224 0.001 -0.0011 0.0616 0.1124 0.4141 0.4649 0.5276
#> Call:
#> BetaDelta(object = object, type = "mvn")
#>
#> Standardized regression slopes with MVN standard errors:
#> Call:
#> BetaDelta(object = object, type = "adf")
#>
#> Standardized regression slopes with ADF standard errors:
#>
#>      est      se      t      p  0.05%  0.5%  2.5%  97.5%  99.5% 99.95%
#> NARTIC  0.4951 0.0674 7.3490 0.0000  0.2568 0.3134 0.3592 0.6311 0.6769 0.7335
#> PCTGRT  0.3915 0.0710 5.5164 0.0000  0.1404 0.2000 0.2483 0.5347 0.5830 0.6426
#> PCTSUPP 0.2632 0.0769 3.4231 0.0014 -0.0088 0.0558 0.1081 0.4184 0.4707 0.5353
#> Call:
```

```

#> BetaDelta(object = object, type = "adf")
#>
#> Standardized regression slopes with ADF standard errors:
#> Call:
#> BetaDelta(object = object, type = "mvn")
#>
#> Standardized regression slopes with MVN standard errors:
#>      est      se      t p 0.05% 0.5% 2.5% 97.5% 99.5% 99.95%
#> NARTIC 0.7622 0.0618 12.3341 0 0.5443 0.5958 0.6376 0.8867 0.9285 0.98
#> Call:
#> BetaDelta(object = object, type = "mvn")
#>
#> Standardized regression slopes with MVN standard errors:
#> Call:
#> BetaDelta(object = object, type = "adf")
#>
#> Standardized regression slopes with ADF standard errors:
#>      est      se      t p 0.05% 0.5% 2.5% 97.5% 99.5% 99.95%
#> NARTIC 0.7622 0.0604 12.625 0 0.5493 0.5996 0.6405 0.8838 0.9247 0.975
#> Call:
#> BetaDelta(object = object, type = "adf")
#>
#> Standardized regression slopes with ADF standard errors:

#> test-betaDelta-beta-delta-mvn

#> Test passed
#> Call:
#> BetaDelta(object = object, type = "mvn")
#>
#> Standardized regression slopes with MVN standard errors:
#> Call:
#> BetaDelta(object = object, type = "mvn")
#>
#> Standardized regression slopes with MVN standard errors:
#> Test passed

#> test-betaDelta-diff-beta-delta-methods

#> Difference between standardized regression coefficients with MVN standard errors:
#>      est      se      t      p 0.05% 0.5% 2.5% 97.5%
#> NARTIC-PCTGRT 0.1037 0.1357 0.7640 0.4491 -0.3763 -0.2624 -0.1702 0.3775
#> NARTIC-PCTSUPP 0.2319 0.1252 1.8524 0.0710 -0.2110 -0.1059 -0.0207 0.4845
#> PCTGRT-PCTSUPP 0.1282 0.1227 1.0451 0.3020 -0.3059 -0.2028 -0.1194 0.3759
#>      99.5% 99.95%
#> NARTIC-PCTGRT 0.4697 0.5837
#> NARTIC-PCTSUPP 0.5697 0.6748

```

```

#> PCTGRT-PCTSUPP 0.4593 0.5624
#> Difference between standardized regression coefficients with MVN standard errors:
#> Difference between standardized regression coefficients with ADF standard errors:
#>
#>      est      se      t      p    0.05%    0.5%    2.5%   97.5%
#> NARTIC-PCTGRT  0.1037 0.1212 0.8555 0.3971 -0.3250 -0.2233 -0.1409 0.3482
#> NARTIC-PCTSUPP 0.2319 0.1181 1.9642 0.0561 -0.1858 -0.0866 -0.0064 0.4702
#> PCTGRT-PCTSUPP 0.1282 0.1215 1.0555 0.2973 -0.3016 -0.1996 -0.1170 0.3734
#>
#>      99.5% 99.95%
#> NARTIC-PCTGRT  0.4306 0.5323
#> NARTIC-PCTSUPP 0.5504 0.6496
#> PCTGRT-PCTSUPP 0.4561 0.5581
#> Difference between standardized regression coefficients with ADF standard errors:

#> test-betaDelta-diff-beta-delta

#> Test passed
#> Test passed
#> Test passed
#> Test passed
#> [[1]]
#> [[1]] [[1]]
#> [[1]] [[1]]$value
#> [[1]] [[1]]$value[[1]]
#> [1] TRUE
#>
#>
#> [[1]] [[1]]$visible
#> [1] TRUE
#>
#>
#> [[1]] [[2]]
#> [[1]] [[2]]$value
#> [[1]] [[2]]$value[[1]]
#>      2.5%      97.5%
#> 0.6404985 0.8838331
#>
#>
#> [[1]] [[2]]$visible
#> [1] TRUE
#>
#>
#> [[1]] [[3]]
#> [[1]] [[3]]$value
#> [[1]] [[3]]$value[[1]]
#> [1] TRUE
#>
#>
#>

```

```

#> [[1]][[3]]$visible
#> [1] TRUE
#>
#>
#> [[1]][[4]]
#> [[1]][[4]]$value
#> [[1]][[4]]$value[[1]]
#>                2.5%        97.5%
#> NARTIC-PCTGRT  -0.140868200 0.3481810
#> NARTIC-PCTSUPP -0.006364043 0.4701589
#> PCTGRT-PCTSUPP -0.116962608 0.3734447
#>
#>
#> [[1]][[4]]$visible
#> [1] TRUE
#>
#>
#> [[1]][[5]]
#> [[1]][[5]]$value
#> [[1]][[5]]$value[[1]]
#> [1] TRUE
#>
#>
#> [[1]][[5]]$visible
#> [1] TRUE

```

## Environment

```
ls()  
#> [1] "nas1982" "root"    "tex_file"
```

## Class

```
#> [[1]]  
#> [1] "data.frame"  
#>  
#> [[2]]  
#> [1] "root_criterion"  
#>  
#> [[3]]  
#> [1] "character"
```

## References

R Core Team. (2022). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>