# Package 'betaDelta'

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Title Confidence Intervals for Standardized Regression Coefficients
<b>Version</b> 1.0.0.9000
<b>Description</b> Generates confidence intervals for standardized regression coefficients using delta method standard errors for models fitted by lm() as described in Yuan and Chan (2011) <doi:10.1007 s11336-011-9224-6=""> and Jones and Waller (2015) <doi:10.1007 s11336-013-9380-y="">.</doi:10.1007></doi:10.1007>
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R topics documented:
BetaDelta coef.betadelta confint.betadelta nas1982 print.betadelta summary.betadelta vcov.betadelta

2 BetaDelta

Index 8

BetaDelta	Estimate Standardized Regression Coefficients and Sampling Covariance Matrix

#### **Description**

Estimate Standardized Regression Coefficients and Sampling Covariance Matrix

#### Usage

```
BetaDelta(object, type = "mvn")
```

# Arguments

object Object of class 1m.

type Character string. If type = "mvn", use the multivariate normal-theory approach.

If type = "adf", use the asymptotic distribution-free approach.

#### Value

Returns an object of class betadelta which is a list with the following elements:

call Function call.

lm Object of class 1m.

type Standard error type.

beta Vector of standardized slopes.

vcov Sampling covariance matrix of the standardized slopes.

- n Sample size.
- **p** Number of regressors.
- **df** n-p-1 degrees of freedom

#### Author(s)

Ivan Jacob Agaloos Pesigan

#### References

Jones, J. A., & Waller, N. G. (2015). The normal-theory and asymptotic distribution-free (ADF) covariance matrix of standardized regression coefficients: Theoretical extensions and finite sample behavior. *Psychometrika*, 80(2), 365–378. doi:10.1007/s113360139380y

Yuan, K.-H., & Chan, W. (2011). Biases and standard errors of standardized regression coefficients. *Psychometrika*, 76(4), 670–690. doi:10.1007/s1133601192246

coef.betadelta 3

### **Examples**

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaDelta(object)
# Methods ------
print(std)
summary(std)
coef(std)
vcov(std)
confint(std, level = 0.95)</pre>
```

coef.betadelta

Standardized Regression Slopes

# Description

Standardized Regression Slopes

#### Usage

```
## S3 method for class 'betadelta'
coef(object, ...)
```

# Arguments

object Object of class betadelta.
... additional arguments.

#### Value

Returns a vector of standardized regression slopes.

#### Author(s)

Ivan Jacob Agaloos Pesigan

# **Examples**

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaDelta(object)
coef(std)</pre>
```

as1982

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Confidence Intervals for Standardized Regression Slopes

#### **Description**

Confidence Intervals for Standardized Regression Slopes

#### Usage

```
## S3 method for class 'betadelta'
confint(object, parm = NULL, level = 0.95, ...)
```

#### Arguments

object Object of class betadelta.

parm a specification of which parameters are to be given confidence intervals, either

a vector of numbers or a vector of names. If missing, all parameters are consid-

ered.

level the confidence level required.

... additional arguments.

#### Value

Returns a matrix of confidence intervals.

#### Author(s)

Ivan Jacob Agaloos Pesigan

# **Examples**

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaDelta(object)
confint(std, level = 0.95)</pre>
```

nas1982

1982 National Academy of Sciences Doctoral Programs Data

#### **Description**

1982 National Academy of Sciences Doctoral Programs Data

#### Usage

nas1982

print.betadelta 5

#### **Format**

Ratings of 46 doctoral programs in psychology in the USA with the following variables:

**QUALITY** Program quality ratings.

NFACUL Number of faculty members in the program.

NGRADS Number of program graduates.

PCTSUPP Percentage of program graduates who received support.

**PCTGRT** Percent of faculty members holding research grants.

NARTIC Number of published articles attributed to program faculty member.

PCTPUB Percent of faculty with one or more published article.

#### References

National Research Council. (1982). An assessment of research-doctorate programs in the United States: Social and behavioral sciences. doi:10.17226/9781. Reproduced with permission from the National Academy of Sciences, Courtesy of the National Academies Press, Washington, D.C.

print.betadelta

Print Method for an Object of Class betadelta

#### Description

Print Method for an Object of Class betadelta

#### Usage

```
## S3 method for class 'betadelta' print(x, alpha = c(0.05, 0.01, 0.001), digits = 4, ...)
```

#### **Arguments**

x Object of class betadelta.alpha Significance level.digits Digits to print.

... additional arguments.

#### Value

Returns a matrix of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

#### Author(s)

Ivan Jacob Agaloos Pesigan

6 summary.betadelta

#### **Examples**

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaDelta(object)
print(std)</pre>
```

summary.betadelta

Summary Method for an Object of Class betadelta

# Description

Summary Method for an Object of Class betadelta

#### Usage

```
## S3 method for class 'betadelta' summary(object, alpha = c(0.05, 0.01, 0.001), digits = 4, ...)
```

# Arguments

object Object of class betadelta.

alpha Significance level.
digits Digits to print.

... additional arguments.

#### Value

Returns a matrix of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

# Author(s)

Ivan Jacob Agaloos Pesigan

# **Examples**

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaDelta(object)
summary(std)</pre>
```

vcov.betadelta 7

vcov.betadelta

Sampling Covariance Matrix of the Standardized Regression Slopes

# Description

Sampling Covariance Matrix of the Standardized Regression Slopes

# Usage

```
## S3 method for class 'betadelta'
vcov(object, ...)
```

# Arguments

object Object of class betadelta. ... additional arguments.

#### Value

Returns a matrix of the variance-covariance matrix of standardized slopes.

#### Author(s)

Ivan Jacob Agaloos Pesigan

# **Examples**

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaDelta(object)
vcov(std)</pre>
```

# **Index**

```
* Beta Delta Functions
    BetaDelta, 2
* betaDelta
    BetaDelta, 2
* data
    nas1982, 4
*\ methods
    coef.betadelta, 3
    confint.betadelta, 4
    print.betadelta, 5
    summary.betadelta, 6
    vcov.betadelta, 7
BetaDelta, 2
coef.betadelta, 3
confint.betadelta, 4
nas1982, 4
print.betadelta, 5
\verb|summary.betadelta|, 6
vcov.betadelta, 7
```