

betaMC: Staging

Ivan Jacob Agaloos Pesigan

Staging...

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
```

```
BetaMC(object)
```

```
#> Call:
#> BetaMC(object = object)
#> HC3 sampling variance-covariance matrix:
#>      est      se      R  0.05%  0.5%  2.5%  97.5%  99.5%  99.95%
#> NARTIC  0.4951 0.0811 20000  0.1772 0.2561 0.3189 0.6344 0.6762 0.7269
#> PCTGRT  0.3915 0.0823 20000  0.0873 0.1673 0.2197 0.5405 0.5871 0.6510
#> PCTSUPP 0.2632 0.0854 20000 -0.0310 0.0355 0.0872 0.4242 0.4715 0.5255
```

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

```
#> Call:
#> BetaMC(object = object, type = "mvn")
#> MVN sampling variance-covariance matrix:
#>      est      se      R  0.05%  0.5%  2.5%  97.5%  99.5%  99.95%
#> NARTIC  0.4951 0.0763 20000 0.2297 0.2911 0.3364 0.6357 0.6816 0.7292
#> PCTGRT  0.3915 0.0766 20000 0.1437 0.1934 0.2398 0.5386 0.5930 0.6459
#> PCTSUPP 0.2632 0.0747 20000 0.0361 0.0779 0.1203 0.4095 0.4609 0.5173
```

```
BetaMC(object, type = "adf")
```

```
#> Call:
#> BetaMC(object = object, type = "adf")
#> ADF sampling variance-covariance matrix:
#>      est      se      R  0.05%  0.5%  2.5%  97.5%  99.5%  99.95%
#> NARTIC  0.4951 0.0680 20000 0.2470 0.3055 0.3517 0.6178 0.6580 0.6958
#> PCTGRT  0.3915 0.0713 20000 0.1414 0.1935 0.2407 0.5195 0.5621 0.6156
#> PCTSUPP 0.2632 0.0766 20000 0.0003 0.0531 0.1069 0.4082 0.4520 0.5126
```

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/>