Package 'betaNB'

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Title Bootstrap for Regression Effect Sizes
Version 1.0.1.9000
Description Generates nonparametric bootstrap confidence intervals (Efron & Tibshirani, 1993: <doi:10.1201 9780429246593="">) for standardized regression coefficients (beta) and other effect sizes, including multiple correlation, semipartial correlations, improvement in R-squared, squared partial correlations, and differences in standardized regression coefficients, for models fitted by lm().</doi:10.1201>
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Description

Estimate Standardized Regression Coefficients and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Usage

BetaNB(object)

Arguments

object

Object of class mc, that is, the output of the MC() function.

Details

The vector of standardized regression coefficients $(\hat{\beta})$ is estimated from bootstrap samples. Confidence intervals are generated by obtaining percentiles corresponding to $100(1-\alpha)\%$ from the generated sampling distribution of $\hat{\beta}$, where α is the significance level.

Value

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

```
call Function call.

object The function argument object.

thetahatstar Sampling distribution of \hat{\beta}.

jackknife Jackknife estimates.

est Vector of estimated \hat{\beta}.

fun Function used ("BetaNB").
```

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Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), DeltaRSqNB(), DiffBetaNB(), NB(), PCorNB(), RSqNB(), SCorNB()
```

Examples

```
# Fit the regression model
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
# Generate the sampling distribution of sample covariances
# (use a large R, for example, R = 5000 for actual research)
nb <- NB(object, R = 50)
# Generate confidence intervals for standardized regression slopes
std <- BetaNB(nb)
# Methods ---------------------------------
print(std)
summary(std)
coef(std)
vcov(std)
confint(std, level = 0.95)</pre>
```

coef.betanb

Estimated Parameter Method for an Object of Class betanb

Description

Estimated Parameter Method for an Object of Class betanb

Usage

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

Arguments

object Object of Class betanb, that is, the output of the BetaNB(), RSqNB(), SCorNB(), DeltaRSqNB(), PCorNB(), or DiffBetaNB() functions.
 additional arguments.

Value

Returns a vector of estimated parameters.

Author(s)

Ivan Jacob Agaloos Pesigan

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Examples

confint.betanb

Confidence Intervals Method for an Object of Class betanb

Description

Confidence Intervals Method for an Object of Class betanb

Usage

```
## S3 method for class 'betanb'
confint(object, parm = NULL, level = 0.95, type = "pc", ...)
```

Arguments

object	Object of Class betanb, that is, the output of the BetaNB(), RSqNB(), SCorNB(), DeltaRSqNB(), PCorNB(), or DiffBetaNB() functions.
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.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected; type = "bca" for bias corrected and accelerated.
	additional arguments.

Value

Returns a matrix of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

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Examples

DeltaRSqNB

Estimate Improvement in R-Squared and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Description

Estimate Improvement in R-Squared and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Usage

```
DeltaRSqNB(object)
```

Arguments

object

Object of class mc, that is, the output of the MC() function.

Details

The vector of improvement in R-squared (ΔR^2) is estimated from bootstrap samples. Confidence intervals are generated by obtaining percentiles corresponding to $100(1-\alpha)\%$ from the generated sampling distribution of ΔR^2 , where α is the significance level.

Value

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

```
call Function call. 
object The function argument object. 
thetahatstar Sampling distribution of \Delta R^2. 
vcov Sampling variance-covariance matrix of \Delta R^2. 
est Vector of estimated \Delta R^2. 
fun Function used ("DeltaRSqMC").
```

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Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), BetaNB(), DiffBetaNB(), NB(), PCorNB(), RSqNB(), SCorNB()
```

Examples

DiffBetaNB

Estimate Differences of Standardized Slopes and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Description

Estimate Differences of Standardized Slopes and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Usage

```
DiffBetaNB(object)
```

Arguments

object

Object of class mc, that is, the output of the MC() function.

Details

The vector of differences of standardized regression slopes is estimated from bootstrap samples. Confidence intervals are generated by obtaining percentiles corresponding to $100(1-\alpha)\%$ from the generated sampling distribution of differences of standardized regression slopes, where α is the significance level.

nas1982

Value

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

call Function call.

object The function argument object.

thetahatstar Sampling distribution of differences of standardized regression slopes.

vcov Sampling variance-covariance matrix of differences of standardized regression slopes.

est Vector of estimated differences of standardized regression slopes.

fun Function used ("DiffBetaMC").

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), BetaNB(), DeltaRSqNB(), NB(), PCorNB(), RSqNB(), SCorNB()
```

Examples

nas1982

1982 National Academy of Sciences Doctoral Programs Data

Description

1982 National Academy of Sciences Doctoral Programs Data

Usage

nas1982

NB

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.

NΒ

Generate the Sampling Distribution of Sample Covariances Using Nonparametric Bootstrapping

Description

Generate the Sampling Distribution of Sample Covariances Using Nonparametric Bootstrapping

Usage

```
NB(object, R = 5000, seed = NULL)
```

Arguments

object Object of class 1m.

R Positive integer. Number of bootstrap replications.

seed Integer. Seed number for reproducibility.

Value

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

call Function call.

args Function arguments.

lm_process Processed 1m object.

thetahatstar Sampling distribution of sample covariances.

jackknife Jackknife estimates.

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Author(s)

Ivan Jacob Agaloos Pesigan

References

Efron, B., & Tibshirani, R. J. (1993) An introduction to the bootstrap. Chapman & Hall.

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), BetaNB(), DeltaRSqNB(), DiffBetaNB(), PCorNB(), RSqNB(), SCorNB()
```

Examples

```
# Fit the regression model object <- lm(QUALITY \sim NARTIC + PCTGRT + PCTSUPP), data = nas1982) # Generate the sampling distribution of sample covariances # (use a large R, for example, R = 5000 for actual research) NB(object, R = 100)
```

PCorNB

Estimate Squared Partial Correlation Coefficients and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Description

Estimate Squared Partial Correlation Coefficients and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Usage

PCorNB(object)

Arguments

object

Object of class mc, that is, the output of the MC() function.

Details

The vector of squared partial correlation coefficients (r_p^2) is estimated from bootstrap samples. Confidence intervals are generated by obtaining percentiles corresponding to $100(1-\alpha)\%$ from the generated sampling distribution of r_p^2 , where α is the significance level.

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Value

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

```
call Function call. 
object The function argument object. 
thetahatstar Sampling distribution of r_p^2. 
vcov Sampling variance-covariance matrix of r_p^2. 
est Vector of estimated r_p^2. 
fun Function used ("PCorMC").
```

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), BetaNB(), DeltaRSqNB(), DiffBetaNB(), NB(), RSqNB(), SCorNB()
```

Examples

```
# Fit the regression model
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
# Generate the sampling distribution of sample covariances
# (use a large R, for example, R = 5000 for actual research)
nb <- NB(object, R = 50)
# Generate confidence intervals for standardized regression slopes
rp <- PCorNB(nb)
# Methods -------
print(rp)
summary(rp)
coef(rp)
vcov(rp)
confint(rp, level = 0.95)</pre>
```

print.betanb

Print Method for an Object of Class betanb

Description

Print Method for an Object of Class betanb

Usage

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

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Arguments

X	Object of Class betanb, that is, the output of the BetaNB(), RSqNB(), SCorNB(), DeltaRSqNB(), PCorNB(), or DiffBetaNB() functions.
alpha	Significance level.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected; type = "bca" for bias corrected and accelerated.
digits	Digits to print.
	additional arguments.

Value

Prints a matrix of estimates, standard errors, number of bootstrap replications, and confidence intervals

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

print.nb

Print Method for an Object of Class nb

Description

Print Method for an Object of Class nb

Usage

```
## S3 method for class 'nb' print(x, ...)
```

Arguments

x Object of Class nb.... additional arguments.

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Value

Prints the first six bootstrap covariance matrices.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
# Fit the regression model
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
# Generate bootstrap covariance matrices
# (use a large R, for example, R = 5000 for actual research)
nb <- NB(object, R = 50)
print(nb)</pre>
```

RSqNB

Estimate Multiple Correlation Coefficients (R-Squared and Adjusted R-Squared) and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Description

Estimate Multiple Correlation Coefficients (R-Squared and Adjusted R-Squared) and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Usage

```
RSqNB(object)
```

Arguments

object

Object of class mc, that is, the output of the MC() function.

Details

R-squared (R^2) and adjusted R-squared (\bar{R}^2) is estimated from bootstrap samples. Confidence intervals are generated by obtaining percentiles corresponding to $100(1-\alpha)\%$ from the generated sampling distribution of R^2 and \bar{R}^2 , where α is the significance level.

Value

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

```
call Function call. 
 object The function argument object. 
 thetahatstar Sampling distribution of R^2 and \bar{R}^2.
```

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```
vcov Sampling variance-covariance matrix of R^2 and \bar{R}^2.

est Vector of estimated R^2 and \bar{R}^2.

fun Function used ("RSqMC").
```

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), BetaNB(), DeltaRSqNB(), DiffBetaNB(), NB(), PCorNB(), SCorNB()
```

Examples

```
# Fit the regression model
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
# Generate the sampling distribution of sample covariances
# (use a large R, for example, R = 5000 for actual research)
nb <- NB(object, R = 50)
# Generate confidence intervals for standardized regression slopes
rsq <- RSqNB(nb)
# Methods ---------------------------------
print(rsq)
summary(rsq)
coef(rsq)
vcov(rsq)
confint(rsq, level = 0.95)</pre>
```

SCorNB

Estimate Semipartial Correlation Coefficients and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Description

Estimate Semipartial Correlation Coefficients and Generate the Corresponding Sampling Distribution Using Nonparametric Bootstrapping

Usage

```
SCorNB(object)
```

Arguments

object

Object of class mc, that is, the output of the MC() function.

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Details

The vector of semipartial correlation coefficients (r_s) is estimated from bootstrap samples. Confidence intervals are generated by obtaining percentiles corresponding to $100(1-\alpha)\%$ from the generated sampling distribution of r_s , where α is the significance level.

Value

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

```
call Function call. 
 object The function argument object. 
 thetahatstar Sampling distribution of r_s. 
 vcov Sampling variance-covariance matrix of r_s. 
 est Vector of estimated r_s. 
 fun Function used ("SCorMC").
```

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

```
Other Beta Nonparametric Bootstrap Functions: .CI(), BetaNB(), DeltaRSqNB(), DiffBetaNB(), NB(), PCorNB(), RSqNB()
```

Examples

```
# Fit the regression model
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
# Generate the sampling distribution of sample covariances
# (use a large R, for example, R = 5000 for actual research)
nb <- NB(object, R = 50)
# Generate confidence intervals for standardized regression slopes
rs <- SCorNB(nb)
# Methods -------
print(rs)
summary(rs)
coef(rs)
vcov(rs)
confint(rs, level = 0.95)</pre>
```

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summary.betanb	Summary Method for an Object of Class betanb	
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Description

Summary Method for an Object of Class betanb

Usage

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

Arguments

object	Object of Class betanb, that is, the output of the BetaNB(), RSqNB(), SCorNB(), DeltaRSqNB(), PCorNB(), or DiffBetaNB() functions.
alpha	Significance level.
type	Charater string. Confidence interval type, that is, type = "pc" for percentile; type = "bc" for bias corrected; type = "bca" for bias corrected and accelerated.
digits	Digits to print.
	additional arguments.

Value

Returns a matrix of estimates, standard errors, number of bootstrap replications, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

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vcov.betanb	Sampling Variance-Covariance Matrix Method for an Object of Class betanb

Description

Sampling Variance-Covariance Matrix Method for an Object of Class betanb

Usage

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

Arguments

```
object Object of Class betanb, that is, the output of the BetaNB(), RSqNB(), SCorNB(), DeltaRSqNB(), PCorNB(), or DiffBetaNB() functions.... additional arguments.
```

Value

Returns the variance-covariance matrix of estimates.

Author(s)

Ivan Jacob Agaloos Pesigan

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