betaSandwich: Robust Confidence Intervals for Standardized Regression Coefficients

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Description

Generates robust confidence intervals for standardized regression coefficients using heteroskedasticity-consistent standard errors for models fitted by `lm()` as described in Dudgeon (2017). The package can also be used to generate confidence intervals for R-squared, adjusted R-squared, and differences of standardized regression coefficients. A description of the package and code examples are presented in Pesigan et al. (2023).

Installation

You can install the CRAN release of `betaSandwich` with:

```r
install.packages("betaSandwich")
```

You can install the development version of `betaSandwich` from GitHub with:

```r
if (!require("remotes")) install.packages("remotes")
remotes::install_github("jek/terslab/betaSandwich")
```

More Information

See GitHub Pages for package documentation.

References

Dudgeon, P. (2017). Some improvements in confidence intervals for standardized regression coefficients. *Psychometrika*, *82*(4), 928–951. https://doi.org/10.1007/s11336-017-9563-z

Pesigan, I. J. A., Sun, R. W., & Cheung, S. F. (2023). betaDelta and betaSandwich: Confidence intervals for standardized regression coefficients in R. *Multivariate Behavioral Research*, 1–4. https://doi.org/10.1080/00273171.2023.2201277

R Core Team. (2023). *R: A language and environment for statistical computing.* R Foundation for Statistical Computing. Vienna, Austria. https://www.R-project.org/