

betaSandwich: References

Ivan Jacob Agaloos Pesigan

References

- Andrews, D. W. K. (1991). Heteroskedasticity and autocorrelation consistent covariance matrix estimation. *Econometrica*, 59(3), 817. <https://doi.org/10.2307/2938229>
- Andrews, D. W. K., & Monahan, J. C. (1992). An improved heteroskedasticity and autocorrelation consistent covariance matrix estimator. *Econometrica*, 60(4), 953. <https://doi.org/10.2307/2951574>
- Chesher, A., & Jewitt, I. (1987). The bias of a heteroskedasticity consistent covariance matrix estimator. *Econometrica*, 55(5), 1217. <https://doi.org/10.2307/1911269>
- Cribari-Neto, F. (2004). Asymptotic inference under heteroskedasticity of unknown form. *Computational Statistics & Data Analysis*, 45(2), 215–233. [https://doi.org/10.1016/s0167-9473\(02\)00366-3](https://doi.org/10.1016/s0167-9473(02)00366-3)
- Cribari-Neto, F., & da Silva, W. B. (2010). A new heteroskedasticity-consistent covariance matrix estimator for the linear regression model. *AStA Advances in Statistical Analysis*, 95(2), 129–146. <https://doi.org/10.1007/s10182-010-0141-2>
- Cribari-Neto, F., Souza, T. C., & Vasconcellos, K. L. P. (2007). Inference under heteroskedasticity and leveraged data. *Communications in Statistics - Theory and Methods*, 36(10), 1877–1888. <https://doi.org/10.1080/03610920601126589>
- Cribari-Neto, F., Souza, T. C., & Vasconcellos, K. L. P. (2008). Errata: Inference under heteroskedasticity and leveraged data, *Communications in Statistics, Theory and Methods*,

- 36, 1877–1888, 2007. *Communications in Statistics - Theory and Methods*, 37(20), 3329–3330. <https://doi.org/10.1080/03610920802109210>
- Davidson, R., & MacKinnon, J. G. (1993). *Estimation and inference in econometrics*. Oxford University Press.
- Dudgeon, P. (2017a). Some improvements in confidence intervals for standardized regression coefficients. *Psychometrika*, 82(4), 928–951. <https://doi.org/10.1007/s11336-017-9563-z>
- Dudgeon, P. (2017b). Some improvements in confidence intervals for standardized regression coefficients. *Psychometrika*, 82(4), 928–951. <https://doi.org/10.1007/s11336-017-9563-z>
- Enders, C. K. (2010). *Applied missing data analysis*. Guilford Publications.
- Hayes, A. F., & Cai, L. (2007). Using heteroskedasticity-consistent standard error estimators in OLS regression: An introduction and software implementation. *Behavior Research Methods*, 39(4), 709–722. <https://doi.org/10.3758/bf03192961>
- Hinkley, D. V. (1977). Jackknifing in unbalanced situations. *Technometrics*, 19(3), 285–292. <https://doi.org/10.1080/00401706.1977.10489550>
- Horn, S. D., Horn, R. A., & Duncan, D. B. (1975). Estimating heteroscedastic variances in linear models. *Journal of the American Statistical Association*, 70(350), 380–385. <https://doi.org/10.1080/01621459.1975.10479877>
- Kauermann, G., & Carroll, R. J. (2001). A note on the efficiency of sandwich covariance matrix estimation. *Journal of the American Statistical Association*, 96(456), 1387–1396. <https://doi.org/10.1198/016214501753382309>
- Long, J. S., & Ervin, L. H. (2000). Using heteroscedasticity consistent standard errors in the linear regression model. *The American Statistician*, 54(3), 217–224. <https://doi.org/10.1080/00031305.2000.10474549>
- MacKinnon, J. G., & White, H. (1985). Some heteroskedasticity-consistent covariance matrix estimators with improved finite sample properties. *Journal of Econometrics*, 29(3), 305–325. [https://doi.org/10.1016/0304-4076\(85\)90158-7](https://doi.org/10.1016/0304-4076(85)90158-7)

- National Research Council. (1982). *An assessment of research-doctorate programs in the United States: Social and behavioral sciences*. National Academies Press. <https://doi.org/10.17226/9781>
- Pesigan, I. J. A., Sun, R. W., & Cheung, S. F. (2023a). betaDelta and betaSandwich: Confidence intervals for standardized regression coefficients in R. *Multivariate Behavioral Research*. <https://doi.org/10.1080/00273171.2023.2201277>
- Pesigan, I. J. A., Sun, R. W., & Cheung, S. F. (2023b). betaDelta and betaSandwich: Confidence intervals for standardized regression coefficients in R. *Multivariate Behavioral Research*. <https://doi.org/10.1080/00273171.2023.2201277>
- R Core Team. (2021). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>
- R Core Team. (2022). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>
- R Core Team. (2023). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>
- White, H. (1980). A heteroskedasticity-consistent covariance matrix estimator and a direct test for heteroskedasticity. *Econometrica*, 48(4), 817–838. <https://doi.org/10.2307/1912934>
- Zeileis, A. (2004). Econometric computing with HC and HAC covariance matrix estimators. *Journal of Statistical Software*, 11(10). <https://doi.org/10.18637/jss.v011.i10>