

betaSandwich: Internal Tests

Ivan Jacob Agaloos Pesigan

Tests

```
#> test-betaSandwich-beta-adj
#> Test passed
#> Test passed

#> test-betaSandwich-beta-hc

#> Test passed
#> Test passed
#> Test passed
#> Test passed
#> Test passed
#> Test passed
#> Test passed
#> Test passed

#> test-betaSandwich-beta-mvn

#> Test passed
#> Test passed

#> test-betaSandwich-methods

#> Call:
#> BetaHC(object = object)
#>
#> Standardized regression slopes with HC3 standard errors:
#>      est      se      t      p  0.05%  0.5%  2.5%  97.5%  99.5%  99.95%
#> NARTIC  0.4951 0.0786 6.3025 0.0000  0.2172 0.2832 0.3366 0.6537 0.7071 0.7731
#> PCTGRT  0.3915 0.0818 4.7831 0.0000  0.1019 0.1707 0.2263 0.5567 0.6123 0.6810
#> PCTSUPP 0.2632 0.0855 3.0786 0.0037 -0.0393 0.0325 0.0907 0.4358 0.4940 0.5658
#> Call:
#> BetaHC(object = object)
#>
#> Standardized regression slopes with HC3 standard errors:
#> Call:
#> BetaN(object = object)
```

```

#>
#> Standardized regression slopes with MVN standard errors:
#>      est      se      t      p  0.05%  0.5%  2.5%  97.5%  99.5% 99.95%
#> NARTIC  0.4951 0.0759 6.5272 0.000  0.2268 0.2905 0.3421 0.6482 0.6998 0.7635
#> PCTGRT  0.3915 0.0770 5.0824 0.000  0.1190 0.1837 0.2360 0.5469 0.5993 0.6640
#> PCTSUPP 0.2632 0.0747 3.5224 0.001 -0.0011 0.0616 0.1124 0.4141 0.4649 0.5276
#> Call:
#> BetaN(object = object)
#>
#> Standardized regression slopes with MVN standard errors:
#> Call:
#> BetaADF(object = object)
#>
#> Standardized regression slopes with ADF standard errors:
#>      est      se      t      p  0.05%  0.5%  2.5%  97.5%  99.5% 99.95%
#> NARTIC  0.4951 0.0674 7.3490 0.0000  0.2568 0.3134 0.3592 0.6311 0.6769 0.7335
#> PCTGRT  0.3915 0.0710 5.5164 0.0000  0.1404 0.2000 0.2483 0.5347 0.5830 0.6426
#> PCTSUPP 0.2632 0.0769 3.4231 0.0014 -0.0088 0.0558 0.1081 0.4184 0.4707 0.5353
#> Call:
#> BetaADF(object = object)
#>
#> Standardized regression slopes with ADF standard errors:
#> Call:
#> BetaHC(object = object)
#>
#> Standardized regression slopes with HC3 standard errors:
#>      est      se      t p 0.05%  0.5%  2.5%  97.5%  99.5% 99.95%
#> NARTIC 0.7622 0.0645 11.8222 0 0.5349 0.5886 0.6322 0.8921 0.9357 0.9895
#> Call:
#> BetaHC(object = object)
#>
#> Standardized regression slopes with HC3 standard errors:
#> Call:
#> BetaN(object = object)
#>
#> Standardized regression slopes with MVN standard errors:
#>      est      se      t p 0.05%  0.5%  2.5%  97.5%  99.5% 99.95%
#> NARTIC 0.7622 0.0618 12.3341 0 0.5443 0.5958 0.6376 0.8867 0.9285 0.98
#> Call:
#> BetaN(object = object)
#>
#> Standardized regression slopes with MVN standard errors:
#> Call:
#> BetaADF(object = object)
#>
#> Standardized regression slopes with ADF standard errors:

```

```

#>          est      se      t p  0.05%   0.5%   2.5%  97.5%  99.5% 99.95%
#> NARTIC 0.7622 0.0604 12.625 0 0.5493 0.5996 0.6405 0.8838 0.9247 0.975
#> Call:
#> BetaADF(object = object)
#>
#> Standardized regression slopes with ADF standard errors:
#> [[1]]
#> [[1]][[1]]
#> [[1]][[1]]$value
#> [[1]][[1]]$value[[1]]
#> [1] TRUE
#>
#>
#> [[1]][[1]]$visible
#> [1] TRUE
#>
#>
#> [[1]][[2]]
#> [[1]][[2]]$value
#> [[1]][[2]]$value[[1]]
#> [1] TRUE
#>
#>
#> [[1]][[2]]$visible
#> [1] TRUE
#>
#>
#> [[1]][[3]]
#> [[1]][[3]]$value
#> [[1]][[3]]$value[[1]]
#> [1] TRUE
#>
#>
#> [[1]][[3]]$visible
#> [1] TRUE
#>
#>
#> [[1]][[4]]
#> [[1]][[4]]$value
#> [[1]][[4]]$value[[1]]
#>      2.5%      97.5%
#> 0.6404985 0.8838331
#>
#>
#>
#> [[1]][[4]]$visible

```

```
#> [1] TRUE
```

Environment

```
ls()  
#> [1] "nas1982" "root"      "tex_file"
```

Class

```
#> [[1]]  
#> [1] "data.frame"  
#>  
#> [[2]]  
#> [1] "root_criterion"  
#>  
#> [[3]]  
#> [1] "character"
```

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/>