Package 'betaSandwich'

February 10, 2023

Title Robust Confidence Intervals for Standardized Regression Coefficients

Version 1.0.3.9000

Description Generates robust confidence intervals for standardized regression coefficients using heteroskedasticity-consistent standard errors for models fitted by lm() as described in Dudgeon (2017) <doi:10.1007/s11336-017-9563-z>.

URL https://github.com/jeksterslab/betaSandwich, https://jeksterslab.github.io/betaSandwich/

BugReports https://github.com/jeksterslab/betaSandwich/issues

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Imports methods

Suggests knitr, rmarkdown, testthat

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R topics documented:

`BetaADF` *Estimate Standardized Regression Coefficients and Sampling Covariance Matrix Using the Asymptotic Distribution-Free Approach*

Description

Estimate Standardized Regression Coefficients and Sampling Covariance Matrix Using the Asymptotic Distribution-Free Approach

Usage

```
BetaADF(object)
```

Arguments

`object`	Object of class `lm`.

Details

Note that while the calculation in `BetaADF()` is different from `betaDelta::BetaDelta()` with `type = "adf"`, the results are numerically equivalent. `BetaADF()` is appropriate when sample sizes are moderate to large (`n > 250`). `BetaHC()` is recommended in most situations.

Value

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

call Function call.

lm Object of class `lm`.

lm_process Pre-processed object of class `lm`.

type Standard error type.

gamman Asymptotic covariance matrix of the sample covariance matrix assuming multivariate normality.

gammahc Asymptotic covariance matrix HC correction.

gamma Asymptotic covariance matrix of the sample covariance matrix.

acov Asymptotic covariance matrix of the standardized slopes.

vcov Sampling covariance matrix of the standardized slopes.

est Vector of standardized slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Beta Sandwich Functions: `BetaHC()`, `BetaN()`, `DiffBetaSandwich()`, `RSqBetaSandwich()`

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaADF(object)
# Methods -----------------------------------------------------
print(std)
summary(std)
coef(std)
vcov(std)
confint(std, level = 0.95)
```

`BetaHC` *Estimate Standardized Regression Coefficients and Robust Sampling Covariance Matrix*

Description

Estimate Standardized Regression Coefficients and Robust Sampling Covariance Matrix

Usage

```
BetaHC(object, type = "hc3", g1 = 1, g2 = 1.5, k = 0.7)
```

Arguments

`object`	Object of class `lm`.
`type`	Character string. Correction type. Possible values are `"hc0"`, `"hc1"`, `"hc2"`, `"hc3"`, `"hc4"`, `"hc4m"`, and `"hc5"`.
`g1`	Numeric. `g1` value for `type = "hc4m"` or `type = "hc5"`.
`g2`	Numeric. `g2` value for `type = "hc4m"`.
`k`	Numeric. Constant for `type = "hc5"`

Value

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

call Function call.

lm Object of class `lm`.

lm_process Pre-processed object of class `lm`.

type Standard error type.

gamman Asymptotic covariance matrix of the sample covariance matrix assuming multivariate normality.

gammahc Asymptotic covariance matrix HC correction.

gamma Asymptotic covariance matrix of the sample covariance matrix.

acov Asymptotic covariance matrix of the standardized slopes.

vcov Sampling covariance matrix of the standardized slopes.

est Vector of standardized slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

References

Dudgeon, P. (2017). Some improvements in confidence intervals for standardized regression coefficients. *Psychometrika*, *82*(4), 928–951. doi:10.1007/s113360179563z

See Also

Other Beta Sandwich Functions: `BetaADF()`, `BetaN()`, `DiffBetaSandwich()`, `RSqBetaSandwich()`

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
# Methods -----------------------------------------------------
print(std)
summary(std)
coef(std)
vcov(std)
confint(std, level = 0.95)
```

BetaN *Estimate Standardized Regression Coefficients and Sampling Covariance Matrix Assuming Multivariate Normality*

Description

Estimate Standardized Regression Coefficients and Sampling Covariance Matrix Assuming Multivariate Normality

Usage

```
BetaN(object)
```

Arguments

`object`	Object of class `lm`.

Details

Note that while the calculation in `BetaN()` is different from `betaDelta::BetaDelta()` with `type = "mvn"`, the results are numerically equivalent. `BetaN()` assumes multivariate normality. `BetaHC()` is recommended in most situations.

Value

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

call Function call.

lm Object of class `lm`.

lm_process Pre-processed object of class `lm`.

type Standard error type.

gamman Asymptotic covariance matrix of the sample covariance matrix assuming multivariate normality.

gammahc Asymptotic covariance matrix HC correction.

gamma Asymptotic covariance matrix of the sample covariance matrix.

acov Asymptotic covariance matrix of the standardized slopes.

vcov Sampling covariance matrix of the standardized slopes.

est Vector of standardized slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Beta Sandwich Functions: `BetaADF()`, `BetaHC()`, `DiffBetaSandwich()`, `RSqBetaSandwich()`

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaN(object)
# Methods ------------------------------------------------------
print(std)
summary(std)
coef(std)
vcov(std)
confint(std, level = 0.95)
```

---

coef.betasandwich *Standardized Regression Slopes*

Description

Standardized Regression Slopes

Usage

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

Arguments

object	Object of class betasandwich.
...	additional arguments.

Value

Returns a vector of standardized regression slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

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

coef.diffbetasandwich *Differences of Standardized Regression Slopes*

Description

Differences of Standardized Regression Slopes

Usage

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

Arguments

object	Object of class diffbetasandwich.
...	additional arguments.

Value

Returns a vector of differences of standardized regression slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
diff <- DiffBetaSandwich(std)
coef(diff)
```

coef.rsqbetasandwich *Differences of Standardized Regression Slopes*

Description

Differences of Standardized Regression Slopes

Usage

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

Arguments

object	Object of class rsqbetasandwich.
...	additional arguments.

Value

Returns a vector of differences of standardized regression slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
rsq <- RSqBetaSandwich(std)
coef(rsq)
```

---

confint.betasandwich *Confidence Intervals for Standardized Regression Slopes*

Description

Confidence Intervals for Standardized Regression Slopes

Usage

```
## S3 method for class 'betasandwich'
confint(object, parm = NULL, level = 0.95, ...)
```

Arguments

object	Object of class betasandwich.
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 considered.
level	the confidence level required.
...	additional arguments.

Value

Returns a matrix of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
confint(std, level = 0.95)
```

`confint.diffbetasandwich` *Confidence Intervals for Differences of Standardized Regression Slopes*

Description

Confidence Intervals for Differences of Standardized Regression Slopes

Usage

```
## S3 method for class 'diffbetasandwich'
confint(object, parm = NULL, level = 0.95, ...)
```

Arguments

`object`	Object of class `diffbetasandwich`.
`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 considered.
`level`	the confidence level required.
`...`	additional arguments.

Value

Returns a matrix of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
diff <- DiffBetaSandwich(std)
confint(diff, level = 0.95)
```

`confint.rsqbetasandwich` *Confidence Intervals for Differences of Standardized Regression Slopes*

Description

Confidence Intervals for Differences of Standardized Regression Slopes

Usage

```
## S3 method for class 'rsqbetasandwich'
confint(object, parm = NULL, level = 0.95, ...)
```

Arguments

`object`	Object of class `rsqbetasandwich`.
`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 considered.
`level`	the confidence level required.
`...`	additional arguments.

Value

Returns a matrix of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
rsq <- RSqBetaSandwich(std)
confint(rsq, level = 0.95)
```

`DiffBetaSandwich` *Estimate Differences of Standardized Slopes and Sampling Covariance Matrix*

Description

Estimate Differences of Standardized Slopes and Sampling Covariance Matrix

Usage

```
DiffBetaSandwich(object)
```

Arguments

`object`	Object of class `betasandwich`, that is, the output of the `BetaHC()`, `BetaN()`, or `BetaADF()` functions.

Value

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

fit The argument `object`.

vcov Sampling covariance matrix of differences of standardized slopes.

est Vector of differences of standardized slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Beta Sandwich Functions: `BetaADF()`, `BetaHC()`, `BetaN()`, `RSqBetaSandwich()`

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
diff <- DiffBetaSandwich(std)
# Methods -----------------------------------------------------
print(diff)
summary(diff)
coef(diff)
vcov(diff)
confint(diff, level = 0.95)
```

nas1982 *1982 National Academy of Sciences Doctoral Programs Data*

Description

1982 National Academy of Sciences Doctoral Programs Data

Usage

```
nas1982
```

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.

print.betasandwich *Print Method for an Object of Class* betasandwich

Description

Print Method for an Object of Class betasandwich

Usage

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

Arguments

x	Object of class betasandwich.
alpha	Significance level.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

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

---

print.diffbetasandwich

Print Method for an Object of Class diffbetasandwich

Description

Print Method for an Object of Class diffbetasandwich

Usage

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

Arguments

x	Object of class diffbetasandwich.
alpha	Significance level.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of differences of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
diff <- DiffBetaSandwich(std)
print(diff)
```

---

print.rsqbetasandwich *Print Method for an Object of Class* rsqbetasandwich

---

Description

Print Method for an Object of Class rsqbetasandwich

Usage

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

Arguments

x	Object of class rsqbetasandwich.
alpha	Significance level.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
rsq <- RSqBetaSandwich(std)
print(rsq)
```

RSqBetaSandwich *Estimate Multiple Correlation Coefficients (R-squared and adjusted R-squared) and Sampling Covariance Matrix*

Description

Estimate Multiple Correlation Coefficients (R-squared and adjusted R-squared) and Sampling Covariance Matrix

Usage

```
RSqBetaSandwich(object)
```

Arguments

object	Object of class betasandwich, that is, the output of the BetaHC(), BetaN(), or BetaADF() functions.

Value

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

fit The argument object.

vcov Sampling covariance matrix of multiple correlation coefficients (R-squared and adjusted R-squared).

est Vector of multiple correlation coefficients (R-squared and adjusted R-squared).

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Beta Sandwich Functions: BetaADF(), BetaHC(), BetaN(), DiffBetaSandwich()

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
rsq <- RSqBetaSandwich(std)
# Methods ------------------------------------------------------
print(rsq)
summary(rsq)
coef(rsq)
vcov(rsq)
confint(rsq, level = 0.95)
```

summary.betasandwich *Summary Method for an Object of Class* betasandwich

Description

Summary Method for an Object of Class betasandwich

Usage

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

Arguments

object	Object of class betasandwich.
alpha	Significance level.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

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

summary.diffbetasandwich
Summary Method for an Object of Class diffbetasandwich

Description

Summary Method for an Object of Class diffbetasandwich

Usage

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

Arguments

object	Object of class diffbetasandwich.
alpha	Significance level.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of differences of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
diff <- DiffBetaSandwich(std)
summary(diff)
```

---

summary.rsqbetasandwich

Summary Method for an Object of Class rsqbetasandwich

Description

Summary Method for an Object of Class rsqbetasandwich

Usage

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

Arguments

object	Object of class rsqbetasandwich.
alpha	Significance level.
digits	Digits to print.
...	additional arguments.

Value

Returns a matrix of standardized regression slopes, standard errors, test statistics, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
rsq <- RSqBetaSandwich(std)
summary(rsq)
```

---

vcov.betasandwich *Sampling Covariance Matrix of the Standardized Regression Slopes*

Description

Sampling Covariance Matrix of the Standardized Regression Slopes

Usage

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

Arguments

object	Object of class betasandwich.
...	additional arguments.

Value

Returns a matrix of the variance-covariance matrix of standardized slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

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

vcov.diffbetasandwich *Sampling Covariance Matrix of Differences of Standardized Regression Slopes*

Description

Sampling Covariance Matrix of Differences of Standardized Regression Slopes

Usage

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

Arguments

object	Object of class diffbetasandwich.
...	additional arguments.

Value

Returns a matrix of the variance-covariance matrix of differences of standardized regression slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
diff <- DiffBetaSandwich(std)
vcov(diff)
```

vcov.rsqbetasandwich *Sampling Covariance Matrix of Differences of Standardized Regression Slopes*

Description

Sampling Covariance Matrix of Differences of Standardized Regression Slopes

Usage

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

Arguments

`object`	Object of class `rsqbetasandwich`.
`...`	additional arguments.

Value

Returns a matrix of the variance-covariance matrix of differences of standardized regression slopes.

Author(s)

Ivan Jacob Agaloos Pesigan

Examples

```
object <- lm(QUALITY ~ NARTIC + PCTGRT + PCTSUPP, data = nas1982)
std <- BetaHC(object)
rsq <- RSqBetaSandwich(std)
vcov(rsq)
```

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