bootStateSpace: Bootstrap for State Space Models

Ivan Jacob Agaloos Pesigan

Description

Provides a streamlined and user-friendly framework for bootstrapping in state space models, par-

ticularly when the number of subjects/units (n) exceeds one, a scenario commonly encountered in

social and behavioral sciences. For an introduction to state space models in social and behavioral

sciences, refer to Chow et al. (2010).

Installation

You can install the released version of bootStateSpace from GitHub with:

install.packages("remotes")

remotes::install_github("jeksterslab/bootStateSpace")

More Information

See GitHub Pages for package documentation.

1

References

- Chow, S.-M., Ho, M.-h. R., Hamaker, E. L., & Dolan, C. V. (2010). Equivalence and differences between structural equation modeling and state-space modeling techniques. Structural Equation Modeling: A Multidisciplinary Journal, 17(2), 303–332. https://doi.org/10.1080/10705511003661553
- R Core Team. (2024). R: A language and environment for statistical computing. R Foundation for Statistical Computing. Vienna, Austria. https://www.R-project.org/