

bootStateSpace: Bootstrap for State Space Models

Ivan Jacob Agaloos Pesigan

Description

Provides a streamlined and user-friendly framework for bootstrapping in state space models, particularly when the number of subjects/units (n) exceeds one, a scenario commonly encountered in social and behavioral sciences. The parametric bootstrap implemented here was developed and applied in Pesigan et al. (2025).

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.

References

- Pesigan, I. J. A., Russell, M. A., & Chow, S.-M. (2025). Inferences and effect sizes for direct, indirect, and total effects in continuous-time mediation models. *Psychological Methods*. <https://doi.org/10.1037/met0000779>
- R Core Team. (2025). *R: A language and environment for statistical computing*. R Foundation for Statistical Computing. Vienna, Austria. <https://www.R-project.org/>