## metaVAR: Internal Tests

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#### Tests

```
\textit{\#>}~test-\textit{metaVAR-}fit-ct-var-id-\textit{mx-}theta-null
#> Running CTVAR with 12 parameters
#> Beginning initial fit attempt
#> Running CTVAR with 12 parameters
#> Lowest minimum so far: -2707.31197426421
#> Solution found
#> Solution found!
                    Final fit=-2707.312 (started at -2583.5637) (1 attempt(s): 1
valid, 0 errors)
#> Start values from best fit:
#> -0.545410808015616,0.655791704057053,-0.4319181053049,0.0684713570989829,-0.1952231790709,0.8591
#> Running CTVAR with 12 parameters
#> Beginning initial fit attempt
#> Running CTVAR with 12 parameters
#> Lowest minimum so far: -2726.62588111983
#> Solution found
                     Final fit=-2726.6259 (started at -2584.9163) (1 attempt(s):
#> Solution found!
1 valid, 0 errors)
#> Start values from best fit:
#> -0.213900151770005,0.861186849501166,-0.405561461480421,-0.131907517647472,-0.523808720935904,0.0
#> Running Model with 90 parameters
#>
#> Beginning initial fit attempt
#> Running Model with 90 parameters
```

```
#>
                        -253.096313795113
  Lowest minimum so far:
#>
#> Solution found
#> Solution found!
                  Final fit=-253.09631 (started at 11.090095) (1 attempt(s): 1
valid, 0 errors)
#> Start values from best fit:
#> 0.201437063405138,0.0854390456636383,0.010230187048902,-0.112588179410761,-0.135600574443815,0.0
#> $estimates
#>
                                                   2.5%
                          est
                                               р
#> mu_phi_11
                      -0.3797 0.1007 -3.7695 0.0002 -0.5771 -0.1823
#> mu_phi_21
                       0.7585 0.0773
                                   9.8155 0.0000 0.6070 0.9099
#> mu_phi_31
                      -0.4187 0.0571 -7.3377 0.0000 -0.5306 -0.3069
#> mu_phi_12
                      -0.0317 0.0680 -0.4665 0.6409 -0.1650 0.1015
#> mu_phi_22
                      -0.3595 0.0947 -3.7972 0.0001 -0.5451 -0.1739
#> mu_phi_32
                      0.8622 0.0469 18.3837 0.0000 0.7703 0.9541
#> mu_phi_13
                      #> mu_phi_23
                      -0.0862 0.0949 -0.9084 0.3637 -0.2721 0.0997
#> mu_phi_33
                      -0.8663 0.0790 -10.9646 0.0000 -1.0211 -0.7114
#> mu_sigma_11
                      0.0972 0.0027 35.7297 0.0000 0.0919 0.1025
#> mu_sigma_22
                      0.1021 0.0036 28.2121 0.0000 0.0950 0.1092
                      0.1005 0.0043 23.5161 0.0000 0.0922 0.1089
#> mu_sigma_33
#> sigma_phi_11_phi_11
                     #> sigma_phi_21_phi_11
#> sigma_phi_31_phi_11
                      -0.0227 0.0178 -1.2755 0.2021 -0.0575 0.0122
#> sigma_phi_12_phi_11
#> sigma_phi_22_phi_11
                      -0.0273 0.0235 -1.1644 0.2442 -0.0733 0.0187
#> sigma_phi_32_phi_11
                      0.0006 0.0095 0.0604 0.9519 -0.0180 0.0191
#> sigma_phi_13_phi_11
                      0.0273 0.0235 1.1636 0.2446 -0.0187 0.0734
#> sigma_phi_23_phi_11
                      -0.0209 0.0190 -1.0989 0.2718 -0.0583 0.0164
#> sigma_phi_33_phi_11
#> sigma_sigma_11_phi_11
                      -0.0006 0.0006 -1.0039 0.3154 -0.0019 0.0006
#> sigma_sigma_22_phi_11
                      -0.0009 0.0009 -1.0612 0.2886 -0.0026 0.0008
#> sigma_sigma_33_phi_11
                       #> sigma_phi_21_phi_21
                      0.0239 0.0169 1.4142 0.1573 -0.0092 0.0570
#> sigma_phi_31_phi_21
                       -0.0105 0.0118 -0.8968 0.3698 -0.0336 0.0125
#> sigma_phi_12_phi_21
#> sigma_phi_22_phi_21
                      -0.0231 0.0186 -1.2388 0.2154 -0.0596 0.0134
#> sigma_phi_32_phi_21
                      0.0003 0.0072 0.0356 0.9716 -0.0140 0.0145
#> sigma_phi_13_phi_21
                       0.0078 0.0099 0.7824 0.4340 -0.0117
                                                        0.0272
                       0.0212 0.0181
                                   1.1734 0.2406 -0.0142 0.0567
#> sigma_phi_23_phi_21
#> sigma_phi_33_phi_21
                      -0.0129 0.0138 -0.9333 0.3507 -0.0399 0.0142
                      -0.0003 0.0004 -0.7099 0.4778 -0.0012 0.0006
#> sigma_sigma_11_phi_21
```

```
-0.0005 0.0006
                                          -0.8200 0.4122 -0.0017
#> sigma_sigma_22_phi_21
                                                                    0.0007
#> sigma_sigma_33_phi_21
                            0.0007 0.0008
                                             0.9760 0.3291 -0.0007
                                                                    0.0022
#> sigma_phi_31_phi_31
                            0.0130 0.0092
                                             1.4142 0.1573 -0.0050
                                                                    0.0311
#> sigma_phi_12_phi_31
                           -0.0011 0.0078 -0.1448 0.8849 -0.0164
                                                                    0.0141
#> sigma_phi_22_phi_31
                           -0.0022 0.0109
                                           -0.2055 0.8372 -0.0235
                                                                    0.0191
                           -0.0061 0.0062 -0.9872 0.3235 -0.0181
#> sigma_phi_32_phi_31
                                                                    0.0060
                            0.0007 0.0068
                                            0.1065 0.9152 -0.0125
#> sigma_phi_13_phi_31
                                                                    0.0140
                                            0.2091 0.8344 -0.0191
#> sigma_phi_23_phi_31
                            0.0023 0.0109
                                                                    0.0236
                            0.0027 0.0091
#> sigma_phi_33_phi_31
                                            0.3011 0.7633 -0.0151
                                                                    0.0206
#> sigma_sigma_11_phi_31
                            0.0000 0.0003 -0.1102 0.9123 -0.0006
                                                                    0.0006
#> sigma_sigma_22_phi_31
                           -0.0001 0.0004 -0.1764 0.8600 -0.0009
                                                                    0.0007
                            0.0000 0.0005
                                            0.0989 0.9212 -0.0009
#> sigma_sigma_33_phi_31
                                                                    0.0010
#> sigma_phi_12_phi_12
                            0.0185 0.0131
                                            1.4142 0.1573 -0.0071
                                                                    0.0441
                            0.0166 0.0153
                                            1.0824 0.2791 -0.0134
#> sigma_phi_22_phi_12
                                                                    0.0466
#> sigma_phi_32_phi_12
                           -0.0004 0.0064
                                           -0.0628 0.9499 -0.0129
                                                                    0.0121
#> sigma_phi_13_phi_12
                           -0.0141 0.0107
                                           -1.3166 0.1880 -0.0350
                                                                    0.0069
#> sigma_phi_23_phi_12
                           -0.0166 0.0153 -1.0806 0.2799 -0.0466
                                                                    0.0135
#> sigma_phi_33_phi_12
                            0.0127 0.0125
                                            1.0174 0.3090 -0.0118
                                                                    0.0372
                                            0.8923 0.3723 -0.0004
#> sigma_sigma_11_phi_12
                            0.0004 0.0004
                                                                    0.0012
#> sigma_sigma_22_phi_12
                            0.0005 0.0006
                                            0.9752 0.3294 -0.0006
                                                                    0.0017
#> sigma_sigma_33_phi_12
                           -0.0007 0.0007 -1.0589 0.2896 -0.0021
                                                                    0.0006
#> sigma_phi_22_phi_22
                            0.0359 0.0254
                                            1.4142 0.1573 -0.0138
                                                                    0.0855
                           -0.0004 0.0089
                                           -0.0446 0.9644 -0.0178
#> sigma_phi_32_phi_22
                                                                    0.0170
                           -0.0122 0.0127
                                           -0.9573 0.3384 -0.0372
#> sigma_phi_13_phi_22
                                                                    0.0128
                           -0.0340 0.0247 -1.3749 0.1692 -0.0825
#> sigma_phi_23_phi_22
                                                                    0.0145
#> sigma_phi_33_phi_22
                            0.0206 0.0182
                                            1.1343 0.2567 -0.0150
                                                                    0.0562
                                            0.8788 0.3795 -0.0006
#> sigma_sigma_11_phi_22
                            0.0005 0.0006
                                                                    0.0016
#> sigma_sigma_22_phi_22
                            0.0008 0.0008
                                            1.0258 0.3050 -0.0007
                                                                    0.0024
                           -0.0012 0.0010
                                           -1.1792 0.2383 -0.0031
                                                                    0.0008
#> sigma_sigma_33_phi_22
#> sigma_phi_32_phi_32
                            0.0088 0.0062
                                            1.4142 0.1573 -0.0034
                                                                    0.0210
#> sigma_phi_13_phi_32
                            0.0003 0.0055
                                            0.0629 0.9498 -0.0105
                                                                    0.0112
                            0.0003 0.0089
                                            0.0388 0.9690 -0.0171
                                                                    0.0178
#> sigma_phi_23_phi_32
                           -0.0075 0.0083 -0.9003 0.3680 -0.0237
#> sigma_phi_33_phi_32
                                                                    0.0088
                            0.0000 0.0003 -0.0494 0.9606 -0.0005
#> sigma_sigma_11_phi_32
                                                                    0.0005
#> sigma_sigma_22_phi_32
                            0.0000 0.0003
                                          -0.0499 0.9602 -0.0007
                                                                    0.0006
                            0.0001 0.0004
                                            0.2303 0.8178 -0.0007
#> sigma_sigma_33_phi_32
                                                                    0.0009
#> sigma_phi_13_phi_13
                            0.0140 0.0099
                                            1.4142 0.1573 -0.0054
                                                                    0.0333
#> sigma_phi_23_phi_13
                            0.0122 0.0128
                                            0.9555 0.3393 -0.0128
                                                                    0.0372
#> sigma_phi_33_phi_13
                           -0.0094 0.0104
                                           -0.8982 0.3691 -0.0299
                                                                    0.0111
                           -0.0003 0.0003
                                           -0.7757 0.4379 -0.0010
#> sigma_sigma_11_phi_13
                                                                    0.0004
                           -0.0004 0.0005
                                           -0.8556 0.3922 -0.0013
#> sigma_sigma_22_phi_13
                                                                    0.0005
#> sigma_sigma_33_phi_13
                            0.0005 0.0006
                                            0.9379 0.3483 -0.0006
                                                                    0.0017
                            0.0360 0.0254
                                            1.4142 0.1573 -0.0139
#> sigma_phi_23_phi_23
                                                                    0.0859
                           -0.0206 0.0182
                                           -1.1331 0.2572 -0.0563
#> sigma_phi_33_phi_23
                                                                    0.0150
                           -0.0005 0.0006
#> sigma_sigma_11_phi_23
                                           -0.8773 0.3803 -0.0016
                                                                    0.0006
                           -0.0008 0.0008 -1.0445 0.2962 -0.0024
#> sigma_sigma_22_phi_23
                                                                    0.0007
```

```
#> sigma_sigma_11_sigma_11 0.0000 0.0000 1.4142 0.1573 0.0000 0.0001
#> sigma_sigma_22_sigma_11 0.0000 0.0000 0.7857 0.4321 0.0000 0.0001
#> sigma_sigma_33_sigma_11  0.0000 0.0000 -0.8567 0.3916 -0.0001 0.0000
#> sigma_sigma_22_sigma_22  0.0001 0.0000  1.4142 0.1573  0.0000 0.0001
#> sigma_sigma_33_sigma_22 0.0000 0.0000 -1.0815 0.2795 -0.0001 0.0000
#> sigma_sigma_33_sigma_33  0.0001  0.0001  1.4142  0.1573  0.0000  0.0002
#>
#> $heterogeneity
#> phi_11 phi_21 phi_31 phi_12 phi_22 phi_32 phi_13 phi_23
#> 0.6076 0.4724 0.3363 0.5224 0.6692 0.3336 0.4502 0.6691
#> phi_33 sigma_11 sigma_22 sigma_33
#>
   0.5786 0.4221 0.5449 0.6321
#>
#> Test passed
\#> test-metaVAR-fit-dt-var-id-mx-theta-null
#> Running DTVAR with 12 parameters
#>
#> Beginning initial fit attempt
#> Running DTVAR with 12 parameters
#>
#> Lowest minimum so far: 741.858019666399
#>
#> Solution found
#> Solution found!
               Final fit=741.85802 (started at 3195.3436) (1 attempt(s): 1
valid, 0 errors)
#> Start values from best fit:
#> 0.744102359401248,0.471983549669145,-0.123485840970363,-0.00232191598171461,0.652661527232958,0..
#> Running DTVAR with 12 parameters
#>
#> Beginning initial fit attempt
#> Running DTVAR with 12 parameters
#>
#> Lowest minimum so far: 823.404995013856
#>
```

#> Solution found

```
#> Solution found! Final fit=823.405 (started at 2764.6005) (1 attempt(s): 1 valid,
0 errors)
#> Start values from best fit:
#> 0.654633086676883,0.509278984394305,-0.134962902847776,0.0271964367580654,0.606323423068992,0.42
#> Running Model with 90 parameters
#>
#> Beginning initial fit attempt
#> Running Model with 90 parameters
#>
#> Lowest minimum so far: -351.37166864254
#>
#> Solution found
#> Solution found!
                  Final fit=-351.37167 (started at 6.4476168) (1 attempt(s): 1
valid, 0 errors)
#> Start values from best fit:
#> 0.05126020815179,-0.0162567742096582,0.00501256863277252,-0.017243672575867,0.0202067158778894,0
#> $estimates
#>
                                                   2.5%
                                                           97.5%
                          est
                                 se
                                          Z
                                                p
#> mu_beta_11
                      0.6994 0.0256 27.2870 0.0000 0.6491 0.7496
#> mu_beta_21
                      0.4906 0.0160 30.6265 0.0000 0.4592 0.5220
#> mu_beta_31
                     -0.1292 0.0128 -10.0622 0.0000 -0.1544 -0.1041
#> mu_beta_12
                      #> mu_beta_22
                      0.6295 0.0157 40.0718 0.0000 0.5987 0.6603
#> mu_beta_32
                      0.4391 0.0117 37.5811 0.0000 0.4162 0.4620
                      #> mu_beta_13
#> mu_beta_23
                     -0.0205 0.0158 -1.3004 0.1935 -0.0515 0.0104
#> mu_beta_33
                     0.4874 0.0150 32.5839 0.0000 0.4580 0.5167
                      0.0958 0.0044 21.8756 0.0000 0.0872 0.1043
#> mu_psi_11
#> mu_psi_22
                      0.1039 0.0024 42.7682 0.0000 0.0991 0.1087
#> mu_psi_33
                       0.0959 0.0023 42.1489 0.0000 0.0914 0.1004
#> sigma_beta_11_beta_11  0.0026 0.0019  1.4142 0.1573 -0.0010 0.0063
#> sigma_beta_21_beta_11 -0.0008 0.0009 -0.9050 0.3655 -0.0026 0.0010
#> sigma_beta_31_beta_11  0.0003  0.0007  0.3831  0.7017 -0.0011  0.0016
#> sigma_beta_12_beta_11 -0.0009 0.0008 -1.1297 0.2586 -0.0024 0.0006
#> sigma_beta_22_beta_11 0.0010 0.0010 1.0819 0.2793 -0.0008 0.0029
#> sigma_beta_32_beta_11  0.0005  0.0007  0.7807  0.4350  -0.0008  0.0018
#> sigma_beta_13_beta_11 0.0003 0.0006 0.4990 0.6177 -0.0008 0.0014
#> sigma_beta_23_beta_11 0.0010 0.0010 1.0705 0.2844 -0.0009 0.0029
#> sigma_beta_33_beta_11 -0.0010 0.0009 -1.0600 0.2892 -0.0027 0.0008
#> sigma_psi_11_beta_11  -0.0003  0.0003  -1.2108  0.2260  -0.0009  0.0002
#> sigma_psi_33_beta_11   -0.0001   0.0001   -0.5554   0.5786   -0.0003   0.0002
```

```
#> sigma_beta_21_beta_21 0.0010 0.0007 1.4142 0.1573 -0.0004 0.0024
#> sigma_beta_31_beta_21 -0.0001 0.0004 -0.2573 0.7970 -0.0009
                                                                0.0007
#> sigma_beta_12_beta_21  0.0003  0.0004
                                         0.6432 0.5201 -0.0006
                                                                0.0011
#> sigma_beta_22_beta_21 -0.0007 0.0006
                                        -1.1133 0.2656 -0.0019
                                                                0.0005
#> sigma_beta_32_beta_21 -0.0002 0.0004
                                        -0.5438 0.5866 -0.0010
                                                                0.0006
#> sigma_beta_13_beta_21 -0.0001 0.0003 -0.2804 0.7791 -0.0008
                                                                0.0006
#> sigma_beta_23_beta_21 -0.0004 0.0005
                                        -0.6950 0.4871 -0.0014
                                                                0.0007
#> sigma_beta_33_beta_21 0.0004 0.0005
                                         0.7687 0.4420 -0.0006
                                                                0.0014
#> sigma_psi_11_beta_21
                         0.0001 0.0002
                                         0.9045 0.3657 -0.0002
                                                                0.0005
#> sigma_psi_22_beta_21
                         0.0000 0.0001 -0.3313 0.7404 -0.0002
                                                                0.0001
#> sigma_psi_33_beta_21
                         0.0000 0.0001
                                         0.3784 0.7051 -0.0001
                                                                0.0002
#> sigma_beta_31_beta_31  0.0007 0.0005
                                         1.4142 0.1573 -0.0003
                                                                0.0016
#> sigma_beta_12_beta_31 -0.0001 0.0003 -0.2586 0.7959 -0.0007
                                                                0.0006
                                         0.3242 0.7458 -0.0007
#> sigma_beta_22_beta_31  0.0001 0.0004
                                                                0.0009
#> sigma_beta_32_beta_31 -0.0002 0.0003 -0.5122 0.6085 -0.0008
                                                                0.0004
#> sigma_beta_13_beta_31  0.0000 0.0003
                                         0.1074 0.9144 -0.0005
                                                                0.0006
#> sigma_beta_23_beta_31  0.0001 0.0004
                                         0.3207 0.7484 -0.0007
                                                                0.0009
#> sigma_beta_33_beta_31 -0.0001 0.0004
                                        -0.1908 0.8487 -0.0008
                                                                0.0007
#> sigma_psi_11_beta_31
                         0.0000 0.0001
                                        -0.3820 0.7025 -0.0003
                                                                0.0002
#> sigma_psi_22_beta_31
                         0.0000 0.0001
                                         0.1283 0.8979 -0.0001
                                                                0.0001
#> sigma_psi_33_beta_31
                         0.0000 0.0001 -0.1495 0.8811 -0.0001
                                                                0.0001
#> sigma_beta_12_beta_12  0.0006 0.0004
                                         1.4142 0.1573 -0.0002
#> sigma_beta_22_beta_12 -0.0003 0.0004
                                        -0.7905 0.4292 -0.0012
                                                                0.0005
#> sigma_beta_32_beta_12 -0.0002 0.0003
                                        -0.5494 0.5828 -0.0008
                                                                0.0004
#> sigma_beta_13_beta_12 -0.0003 0.0003
                                        -0.9025 0.3668 -0.0009
                                                                0.0003
#> sigma_beta_23_beta_12 -0.0003 0.0004
                                        -0.7842 0.4329 -0.0012
                                                                0.0005
#> sigma_beta_33_beta_12  0.0003 0.0004
                                         0.7747 0.4385 -0.0005
                                                                0.0011
                         0.0001 0.0001
                                         0.9094 0.3631 -0.0001
#> sigma_psi_11_beta_12
                                                                0.0004
#> sigma_psi_22_beta_12
                         0.0000 0.0001 -0.3324 0.7396 -0.0001
                                                                0.0001
#> sigma_psi_33_beta_12
                         0.0000 0.0001
                                         0.3811 0.7032 -0.0001
                                                                0.0001
#> sigma_beta_22_beta_22
                         0.0010 0.0007
                                         1.4142 0.1573 -0.0004
                                                                0.0024
#> sigma_beta_32_beta_22
                         0.0003 0.0004
                                         0.6761 0.4989 -0.0005
                                                                0.0010
#> sigma_beta_13_beta_22  0.0001 0.0003
                                         0.3520 0.7249 -0.0006 0.0008
#> sigma_beta_23_beta_22  0.0003 0.0005
                                         0.6095 0.5422 -0.0007
                                                                0.0013
#> sigma_beta_33_beta_22 -0.0005 0.0005
                                        -0.9346 0.3500 -0.0015
                                                                0.0005
#> sigma_psi_11_beta_22 -0.0002 0.0002 -1.0811 0.2796 -0.0005
                                                                0.0001
#> sigma_psi_22_beta_22
                         0.0000 0.0001
                                         0.4162 0.6773 -0.0001
                                                                0.0002
                         0.0000 0.0001
                                        -0.4747 0.6350 -0.0002 0.0001
#> sigma_psi_33_beta_22
#> sigma_beta_32_beta_32  0.0005 0.0004
                                         1.4142 0.1573 -0.0002
                                                                0.0013
#> sigma_beta_13_beta_32  0.0001 0.0003
                                         0.2394 0.8108 -0.0004
                                                                0.0006
#> sigma_beta_23_beta_32  0.0003 0.0004
                                         0.6632 0.5072 -0.0005
                                                                0.0010
#> sigma_beta_33_beta_32 -0.0004 0.0004
                                        -1.0677 0.2857 -0.0013
                                                                0.0004
#> sigma_psi_11_beta_32 -0.0001 0.0001
                                        -0.7797 0.4355 -0.0003
                                                                0.0001
                         0.0000 0.0001
                                         0.2785 0.7806 -0.0001
#> sigma_psi_22_beta_32
                                                                0.0001
#> sigma_psi_33_beta_32
                         0.0000 0.0001
                                        -0.3174 0.7510 -0.0001
                                                                0.0001
                                        1.4142 0.1573 -0.0002
#> sigma_beta_13_beta_13  0.0005 0.0003
                                                                0.0011
```

```
#> sigma_psi_11_beta_23 -0.0002 0.0002 -1.0691 0.2850 -0.0005 0.0001
#> sigma_beta_33_beta_33  0.0009  0.0006  1.4142  0.1573  -0.0003  0.0021
#> sigma_psi_11_psi_11
             0.0001 0.0001 1.4142 0.1573 0.0000 0.0002
#>
#> $heterogeneity
#> beta_11 beta_21 beta_31 beta_12 beta_22 beta_32 beta_13 beta_23 beta_33 psi_11
#> 0.6771 0.4306 0.3448 0.4322 0.5229 0.3956 0.3472 0.5140 0.5067 0.6747
#> psi_22 psi_33
#> 0.3529 0.3597
#>
#> Test passed
#> test-meta-default
#> Running Model with 5 parameters
#>
#> Beginning initial fit attempt
#> Running Model with 5 parameters
#>
#> Lowest minimum so far:
               -6611.68431202554
#>
#> Solution found
           Final fit=-6611.6843 (started at 540.12817) (1 attempt(s): 1
#> Solution found!
valid, 0 errors)
#> Start values from best fit:
#> 0.313147519005367,7.99384306989907e-05,0.313092697592736,0.0997566760580817,0.100057274084108
#> Test passed
```

```
#> [[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
```

# Environment

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

## Class

```
#> [[1]]
#> [1] "root_criterion"
```

## References

R Core Team. (2023). R: A language and environment for statistical computing. R Foundation for Statistical Computing. Vienna, Austria. https://www.R-project.org/