

Integrate fast CRV3 for `lm()`

Alexander Fischer

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Example:

```
set.seed(98765)
library(clusterjack)
library(clusterjack)

# few large clusters (around 10000 obs)
N <- 1000
N_G1 <- 10
data <- fwildclusterboot::create_data(
  N = N,
  N_G1 = N_G1,
  icc1 = 0.8,
  N_G2 = 10,
  icc2 = 0.8,
  numb_fe1 = 10,
  numb_fe2 = 10,
  seed = 12
)

lm_fit <- lm(proposition_vote ~ treatment + log_income, data = data)

#clubSandwich::vcovCR(obj = lm_fit, cluster= data$group_id1, type = "CR3")

res <- clubSandwich::vcov_CR(
  obj = lm_fit,
  cluster= data$group_id1,
  type = "CR3f"
)

res2 <- clusterjack::vcovJN(
  model = lm_fit,
  clustid= data$group_id1
)

all.equal(as.matrix(res), res2, check.attributes = FALSE)

## [1] TRUE
```

Comparison to CR3, check that all methods work

```
resCR3 <- clubSandwich::vcov_CR(  
  obj = lm_fit,  
  cluster= data$group_id1,  
  type = "CR3"  
)
```

Confidence Interval:

```
clubSandwich::conf_int(  
  obj = lm_fit,  
  vcov = res,  
  test = "Satterthwaite"  
)
```

##	Coef. Estimate	SE	d.f.	Lower 95% CI	Upper 95% CI
## (Intercept)	1.0885	0.01695	7.23	1.04871	1.12838
## treatment	0.0163	0.00986	8.97	-0.00598	0.03865
## log_income	-0.0139	0.00218	6.30	-0.01918	-0.00864

```
clubSandwich::conf_int(  
  obj = lm_fit,  
  vcov = resCR3,  
  test = "Satterthwaite"  
)
```

##	Coef. Estimate	SE	d.f.	Lower 95% CI	Upper 95% CI
## (Intercept)	1.0885	0.0179	5.86	1.04457	1.13252
## treatment	0.0163	0.0104	8.96	-0.00719	0.03986
## log_income	-0.0139	0.0023	4.58	-0.01998	-0.00784

coef_table():

```
clubSandwich::coef_test(  
  obj = lm_fit,  
  vcov = res,  
  test = "Satterthwaite"  
)
```

##	Coef. Estimate	SE	t-stat	d.f. (Satt)	p-val (Satt)	Sig.
## (Intercept)	1.0885	0.01695	64.21	7.23	<0.001	***
## treatment	0.0163	0.00986	1.66	8.97	0.132	
## log_income	-0.0139	0.00218	-6.38	6.30	<0.001	***

```
clubSandwich::coef_test(  
  obj = lm_fit,  
  vcov = resCR3,  
  test = "Satterthwaite"  
)
```

##	Coef. Estimate	SE	t-stat	d.f. (Satt)	p-val (Satt)	Sig.
## (Intercept)	1.0885	0.0179	60.92	5.86	<0.001	***
## treatment	0.0163	0.0104	1.57	8.96	0.1506	
## log_income	-0.0139	0.0023	-6.06	4.58	0.0024	**

Wald_test():

```
clubSandwich::Wald_test(
  obj = lm_fit,
  constraints = clubSandwich::constrain_zero(2:3, coef(lm_fit)),
  vcov = res
)
```

```
## test Fstat df_num df_denom p_val sig
## HTZ 18 2 6.88 0.00185 **
```

```
clubSandwich::Wald_test(
  obj = lm_fit,
  constraints = clubSandwich::constrain_zero(2:3, coef(lm_fit)),
  vcov = resCR3
)
```

```
## test Fstat df_num df_denom p_val sig
## HTZ 15.8 2 5.81 0.00446 **
```

Notes:

- cheat in small sample correction (not really using CR-adjustments.R)
- documentation - add note that CR3f only for lm()
- vcovCR still gets stuck somewhere, that's why I am using clubSandwich::vcov_CR here