SOC 4015/5050: Lecture 14 Functions

Christopher Prener, Ph.D.

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Packages

- base
- car
- heplots
- graphics
- lmtest
- sandwich
- stargazer
- stats
- tidyverse
 - dplyr
 - tibble

Utility Functions

```
Printing Row Numbers
```

base::which(x)

Matching Values

base::%in%

Creating ID Numbers

tibble::row_to_column(varName)

Listing All Variable Names

dplyr::everything()

```
Accessing Row Numbers
      dplyr::row_number()
      Printing Problematic Observations
      printObs <- function(.data, values){</pre>
        .data %>%
           filter(row_number() %in% values) %>%
           select(id, varlist)
      }
Base R Graphics
      Basic Plot
      graphics::plot(object)
      Horizontal Line on Plot
      graphics::abline(h = val, col = "color", lty = val)¹
                                                                        <sup>1</sup> The lty argument accepts values for
                                                                        different line patterns.
Non-Linearity
      Matrix of Component Residual Plots
      car::crPlots(model)
      Single Component Residual Plot
      car::crPlot(model, variable = "varName")
Unusual Observations
      Bonferonni Outlier Test
      car::outlierTest(model)
```

```
Leverage Points
      stats::hatvalues(model)
      Cook's Distance
      stats::cooks.distance(model)
Normality of Residuals - Q-Q Plots
car::qqPlot(model)
Homoskedastic Errors
      Breusch-Pagan Test
      lmtest::bptest(model)
      White's Test
      lmtest::bptest(model, \sim x1 * x2 + I(x1^2) + I(x2^2),
        data = dataFrame)
      Residual Plot
      graphics::plot(model, which = 1)
Auto-Correlation - Durbin-Watson Test
car::durbinWatsonTest(model)
Multi-Collinearity - Variance Inflation Factor
car::vif(model)
```

"Robust" Standard Errors

```
Covariance Matrix Estimate
```

```
sandwich::vcovHC(model, "HC3")
```

New Standard Errors and p-values

```
lmtest::coeftest(model, vcov = cme)
```

Eta-Squared Effect Sizes

```
heplots::etasq(model, partial = FALSE)
```