Command	Explanation	Notes
`anova()`	calculates p-value for joint test	
`linearHypothesis()`	tests a linear (joint) hypothesis	requires "car"
`resettest()`	performs RESET test	requires "lmtest"
`jarque.bera.test()`	performs Jarque-Bera test	requires "tseries"
`vcovHC()`	heteroskedasticity-robust calculations	requires "sandwich"
`coeftest()`	tests regression coefficients	requires "lmtest"
`waldtest()`	tests overall significance	requires "lmtest"
`dwtest()`	tests for first-order autocorrelation	requires "lmtest"
`bgtest()`	tests for higher-order autocorrelation	requires "lmtest"

Example Code

```
anova(olsu, olsr)
```
Find p-value for unrestricted regression `olsu` and restricted regression `olsr` with the same dependent variable (e.g. all zero hypotheses).

```
linearHypothesis(olsu, c("x2 = -3", "x3 = 100"))
```
Find p-value for unrestricted regression `olsu` and restrictions $H_0 : \beta_2 = -3$ and $\beta_3 = 100$.

```
resettest(ols1)
```
Test for the relevance of $\hat{y}^2$ and $\hat{y}^3$ nonlinear terms for unrestricted regression `olsu`.

```
jarque.bera.test(ols1$residuals)
```
Tests regression `ols1` for heteroskedasticity.

```
coeftest(ols1, vcov = vcovHC(ols1, type = "HC0"))
```
To see heteroskedasticity-robust standard errors for regression `ols1`.

```
waldtest(ols1, vcov = vcovHC(ols1, type = "HC0"))
```
To see the heteroskedasticity-robust F-statistic for regression `ols1`.

```
bgtest(ols1, order=3, type="F")
```
Tests regression `ols1` for third-order autocorrelation.