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

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

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

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

For regression `ols1`, test for heteroskedasticity with `jarque.bera.test(ols1$residuals)`.

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

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

For regression `ols1`, test for 3rd-order autocorrelation with `bgtest(ols1, order=3, type="F")`.