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 restrictions with 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 the p-value for restrictions with unrestricted regression `olsu` and restrictions H_0 : $\beta_2 = -3$ and $\beta_3 = 100$.

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

```
jarque.bera.test(ols1$residuals)
```
To test for heteroskedasticity of `ols1`.

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

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

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