Package 'clubSandwich'

January 18, 2022

Title Cluster-Robust (Sandwich) Variance Estimators with Small-Sample Corrections

Version 0.5.5

Description Provides several cluster-robust variance estimators (i.e., sandwich estimators) for ordinary and weighted least squares linear regression models, including the bias-reduced linearization estimator introduced by Bell and McCaffrey (2002) <https://www150.statcan.gc.ca/n1/pub/12-001-x/2002002/article/9058-eng.pdf> and developed further by Pustejovsky and Tipton (2017) <DOI:10.1080/07350015.2016.1247004>. The package includes functions for estimating the variance- covariance matrix and for testing single- and multiple-contrast hypotheses based on Wald test statistics. Tests of single regression coefficients use Satterthwaite or saddle-point corrections. Tests of multiple-contrast hypotheses use an approximation to Hotelling's T-squared distribution. Methods are provided for a variety of fitted models, including lm() and mlm objects, glm(), ivreg() (from package 'AER'), plm() (from package 'plm'), gls() and lme() (from 'nlme'), lmer() (from `lme4`), robu() (from 'robumeta'), and rma.uni() and rma.mv() (from 'metafor').

URL https://github.com/jepusto/clubSandwich

BugReports https://github.com/jepusto/clubSandwich/issues

Depends R (>= 3.0.0)

License GPL-3

VignetteBuilder knitr

LazyData true

Imports stats, sandwich

Suggests Formula, knitr, carData, geepack, metafor, robumeta, nlme, mlmRev, AER, plm (>= 1.6-4), Matrix, lme4, zoo, testthat, rmarkdown, covr

RoxygenNote 7.1.2

Encoding UTF-8

Language en-US

NeedsCompilation no

Author James Pustejovsky [aut, cre] (<https://orcid.org/0000-0003-0591-9465>)

Maintainer James Pustejovsky <jepusto@gmail.com>

Repository CRAN

Date/Publication 2022-01-18 16:02:49 UTC

R topics documented:

`AchievementAwardsRCT` *Achievement Awards Demonstration program*

Description

Data from a randomized trial of the Achievement Awards Demonstration program, reported in Angrist & Lavy (2009).

Usage

```
AchievementAwardsRCT
```

Format

A data frame with 16526 rows and 21 variables:

school_id Fictitious school identification number

school_type Factor identifying the school type (Arab religious, Jewish religious, Jewish secular)

pair Number of treatment pair. Note that 7 is a triple.

treated Indicator for whether school was in treatment group

year Cohort year

student_id Fictitious student identification number

sex Factor identifying student sex

siblings Number of siblings

immigrant Indicator for immigrant status

father_ed Father's level of education

mother_ed Mother's level of education

Bagrut_status Indicator for Bagrut attainment

attempted Number of Bagrut units attempted

awarded Number of Bagrut units awarded

achv_math Indicator for satisfaction of math requirement

achv_english Indicator for satisfaction of English requirement

achv_hebrew Indicator for satisfaction of Hebrew requirement

lagscore Lagged Bagrut score

qrtl Quartile within distribution of lagscore, calculated by cohort and sex

half Lower or upper half within distribution of lagscore, calculated by cohort and sex

Source

Angrist Data Archive

References

Angrist, J. D., & Lavy, V. (2009). The effects of high stakes high school achievement awards : Evidence from a randomized trial. *American Economic Review, 99*(4), 1384-1414. doi: 10.1257/aer.99.4.1384

coef_test *Test all or selected regression coefficients in a fitted model*

Description

coef_test reports t-tests for each coefficient estimate in a fitted linear regression model, using a sandwich estimator for the standard errors and a small sample correction for the p-value. The small-sample correction is based on a Satterthwaite approximation or a saddlepoint approximation.

Usage

```
coef_test(
  obj,
  vcov,
  test = "Satterthwaite",
  coefs = "All",
  p_values = TRUE,
  ...
)
```

Arguments

obj	Fitted model for which to calculate t-tests.
vcov	Variance covariance matrix estimated using vcovCR or a character string specifying which small-sample adjustment should be used to calculate the variance-covariance.
test	Character vector specifying which small-sample corrections to calculate. "z" returns a z test (i.e., using a standard normal reference distribution). "naive-t" returns a t test with m -1 degrees of freedom, where m is the number of unique clusters. "naive-tp" returns a t test with m -p degrees of freedom, where p is the number of regression coefficients in obj. "Satterthwaite" returns a Satterthwaite correction. "saddlepoint" returns a saddlepoint correction. Default is "Satterthwaite".
coefs	Character, integer, or logical vector specifying which coefficients should be tested. The default value "All" will test all estimated coefficients.
p_values	Logical indicating whether to report p-values. The default value is TRUE.
...	Further arguments passed to vcovCR, which are only needed if vcov is a character string.

Value

A data frame containing estimated regression coefficients, standard errors, and test results. For the Satterthwaite approximation, degrees of freedom and a p-value are reported. For the saddlepoint approximation, the saddlepoint and a p-value are reported.

See Also

vcovCR

Examples

```
data("Produc", package = "plm")
lm_individual <- lm(log(gsp) ~ 0 + state + log(pcap) + log(pc) + log(emp) + unemp, data = Produc)
individual_index <- !grepl("state", names(coef(lm_individual)))
coef_test(lm_individual, vcov = "CR2", cluster = Produc$state, coefs = individual_index)

V_CR2 <- vcovCR(lm_individual, cluster = Produc$state, type = "CR2")
coef_test(lm_individual, vcov = V_CR2, coefs = individual_index)
```

---

conf_int *Calculate confidence intervals for all or selected regression coefficients in a fitted model*

Description

conf_int reports confidence intervals for each coefficient estimate in a fitted linear regression model, using a sandwich estimator for the standard errors and a small sample correction for the critical values. The small-sample correction is based on a Satterthwaite approximation.

Usage

```
conf_int(
  obj,
  vcov,
  level = 0.95,
  test = "Satterthwaite",
  coefs = "All",
  ...,
  p_values = FALSE
)
```

Arguments

obj	Fitted model for which to calculate confidence intervals.
vcov	Variance covariance matrix estimated using vcovCR or a character string specifying which small-sample adjustment should be used to calculate the variance-covariance.
level	Desired coverage level for confidence intervals.
test	Character vector specifying which small-sample corrections to calculate. "z" returns a z test (i.e., using a standard normal reference distribution). "naive-t" returns a t test with m -1 degrees of freedom, where m is the number of unique

	clusters. "naive-tp" returns a t test with m -p degrees of freedom, where p is the number of regression coefficients in obj. "Satterthwaite" returns a Satterthwaite correction. Unlike in coef_test(), "saddlepoint" is not currently supported in conf_int() because saddlepoint confidence intervals do not have a closed-form solution.
coefs	Character, integer, or logical vector specifying which coefficients should be tested. The default value "All" will test all estimated coefficients.
...	Further arguments passed to vcovCR, which are only needed if vcov is a character string.
p_values	Logical indicating whether to report p-values. The default value is FALSE.

Value

A data frame containing estimated regression coefficients, standard errors, confidence intervals, and (optionally) p-values.

See Also

vcovCR

Examples

```
data("Produc", package = "plm")
lm_individual <- lm(log(gsp) ~ 0 + state + log(pcap) + log(pc) + log(emp) + unemp, data = Produc)
individual_index <- !grepl("state", names(coef(lm_individual)))
conf_int(lm_individual, vcov = "CR2", cluster = Produc$state, coefs = individual_index)

V_CR2 <- vcovCR(lm_individual, cluster = Produc$state, type = "CR2")
conf_int(lm_individual, vcov = V_CR2, level = .99, coefs = individual_index)
```

---

constraint_matrices *Create constraint matrices*

Description

Helper functions to create common types of constraint matrices, for use with Wald_test to conduct Wald-type tests of linear contrasts from a fitted regression model.

Usage

```
constrain_zero(constraints, coefs, reg_ex = FALSE)

constrain_equal(constraints, coefs, reg_ex = FALSE)

constrain_pairwise(constraints, coefs, reg_ex = FALSE, with_zero = FALSE)
```

Arguments

constraints	Set of constraints to test. Can be logical (using TRUE to specify which coefficients to constrain), integer (specify the index of coefficients to constrain), character (specify the names of the coefficients to constrain), or a regular expression.
coefs	Vector of coefficient estimates, used to determine the column dimension of the constraint matrix. Can be omitted if the function is called inside Wald_test().
reg_ex	Logical indicating whether constraints should be interpreted as a regular expression. Defaults to FALSE.
with_zero	Logical indicating whether coefficients should also be compared to zero. Defaults to FALSE.

Details

Constraints can be specified as character vectors, regular expressions (with reg_ex = TRUE), integer vectors, or logical vectors.

constrain_zero() Creates a matrix that constrains a specified set of coefficients to all be equal to zero.

constrain_equal() Creates a matrix that constrains a specified set of coefficients to all be equal.

constrain_pairwise() Creates a list of constraint matrices consisting of all pairwise comparisons between a specified set of coefficients. If with_zero = TRUE, then the list will also include a set of constraint matrices comparing each coefficient to zero.

Value

A matrix or list of matrices encoding the specified set of constraints.

See Also

Wald_test

Examples

```
data(Duncan, package = "carData")
Duncan$cluster <- sample(LETTERS[1:8], size = nrow(Duncan), replace = TRUE)

Duncan_fit <- lm(prestige ~ 0 + type + income + type:income + type:education, data=Duncan)
# Note that type:income terms are interactions because main effect of income is included
# but type:education terms are separate slopes for each unique level of type

Duncan_coefs <- coef(Duncan_fit)

# The following are all equivalent
constrain_zero(constraints = c("typeprof:income","typewc:income"),
               coefs = Duncan_coefs)
constrain_zero(constraints = ":income", coefs = Duncan_coefs,
               reg_ex = TRUE)
constrain_zero(constraints = 5:6, coefs = Duncan_coefs)
```

```
constrain_zero(constraints = c(FALSE, FALSE, FALSE, FALSE, TRUE, TRUE, FALSE, FALSE, FALSE),
               coefs = Duncan_coefs)

# The following are all equivalent
constrain_equal(c("typebc:education","typeprof:education","typewc:education"),
                Duncan_coefs)
constrain_equal(":education", Duncan_coefs, reg_ex = TRUE)
constrain_equal(7:9, Duncan_coefs)
constrain_equal(c(FALSE,FALSE,FALSE,FALSE,FALSE,FALSE,TRUE,TRUE,TRUE),
                Duncan_coefs)

# Test pairwise equality of the education slopes
constrain_pairwise(":education", Duncan_coefs,
                   reg_ex = TRUE)

# Test pairwise equality of the income slopes, plus compare against zero
constrain_pairwise(":income", Duncan_coefs,
                   reg_ex = TRUE, with_zero = TRUE)
```

`dropoutPrevention` *Dropout prevention/intervention program effects*

Description

A dataset containing estimated effect sizes, variances, and covariates from a meta-analysis of dropout prevention/intervention program effects, conducted by Wilson et al. (2011). Missing observations were imputed.

Usage

```
dropoutPrevention
```

Format

A data frame with 385 rows and 18 variables:

LOR1 log-odds ratio measuring the intervention effect

varLOR estimated sampling variance of the log-odds ratio

studyID unique identifier for each study

studySample unique identifier for each sample within a study

study_design study design (randomized, matched, or non-randomized and unmatched)

outcome outcome measure for the intervention effect is estimated (school dropout, school enrollment, graduation, graduation or GED receipt)

evaluator_independence degree of evaluator independence (independent, indirect but influential, involved in planning but not delivery, involved in delivery)

implementation_quality level of implementation quality (clear problems, possible problems, no apparent problems)

program_site Program delivery site (community, mixed, school classroom, school but outside of classroom)

attrition Overall attrition (proportion)

group_equivalence pretest group-equivalence log-odds ratio

adjusted adjusted or unadjusted data used to calculate intervention effect

male_pct proportion of the sample that is male

white_pct proportion of the sample that is white

average_age average age of the sample

duration program duration (in weeks)

service_hrs program contact hours per week

big_study indicator for the 32 studies with 3 or more effect sizes

Source

Wilson, S. J., Lipsey, M. W., Tanner-Smith, E., Huang, C. H., & Steinka-Fry, K. T. (2011). Dropout prevention and intervention programs: Effects on school completion and dropout Among school-aged children and youth: A systematic review. _Campbell Systematic Reviews, 7_(1), 1-61. doi: 10.4073/csr.2011.8

References

Wilson, S. J., Lipsey, M. W., Tanner-Smith, E., Huang, C. H., & Steinka-Fry, K. T. (2011). Dropout prevention and intervention programs: Effects on school completion and dropout Among school-aged children and youth: A systematic review. _Campbell Systematic Reviews, 7_(1), 1-61. doi: 10.4073/csr.2011.8

Tipton, E., & Pustejovsky, J. E. (2015). Small-sample adjustments for tests of moderators and model fit using robust variance estimation in meta-regression. _Journal of Educational and Behavioral Statistics, 40_(6), 604-634. doi: 10.3102/1076998615606099

`findCluster.rma.mv` *Detect cluster structure of an rma.mv object*

Description

`findCluster.rma.mv` returns a vector of ID variables for the highest level of clustering in a fitted `rma.mv` model.

Usage

```
findCluster.rma.mv(obj)
```

Arguments

obj	A fitted rma.mv object.

Value

A a vector of ID variables for the highest level of clustering in obj.

Examples

```
library(metafor)
data(hierdat, package = "robumeta")

mfor_fit <- rma.mv(effectsize ~ binge + followup + sreport + age,
                   V = var, random = list(~ 1 | esid, ~ 1 | studyid),
                   data = hierdat)
findCluster.rma.mv(mfor_fit)
```

---

impute_covariance_matrix

Impute a block-diagonal covariance matrix

Description

impute_covariance_matrix calculates a block-diagonal covariance matrix, given the marginal variances, the block structure, and an assumed correlation structure. Can be used to create compound-symmetric structures, AR(1) auto-correlated structures, or combinations thereof.

Usage

```
impute_covariance_matrix(
  vi,
  cluster,
  r,
  ti,
  ar1,
  smooth_vi = FALSE,
  subgroup = NULL,
  return_list = identical(as.factor(cluster), sort(as.factor(cluster))),
  check_PD = TRUE
)
```

Arguments

vi	Vector of variances
cluster	Vector indicating which effects belong to the same cluster. Effects with the same value of ‘cluster‘ will be treated as correlated.

r	Vector or numeric value of assumed constant correlation(s) between effect size estimates from each study.
ti	Vector of time-points describing temporal spacing of effects, for use with auto-regressive correlation structures.
ar1	Vector or numeric value of assumed AR(1) auto-correlation(s) between effect size estimates from each study. If specified, then ti argument must be specified.
smooth_vi	Logical indicating whether to smooth the marginal variances by taking the average vi within each cluster. Defaults to FALSE.
subgroup	Vector of category labels describing sub-groups of effects. If non-null, effects that share the same category label and the same cluster will be treated as correlated, but effects with different category labels will be treated as uncorrelated, even if they come from the same cluster.
return_list	Optional logical indicating whether to return a list of matrices (with one entry per block) or the full variance-covariance matrix.
check_PD	Optional logical indicating whether to check whether each covariance matrix is positive definite. If TRUE (the default), the function will display a warning if any covariance matrix is not positive definite.

Details

A block-diagonal variance-covariance matrix (possibly represented as a list of matrices) with a specified structure. The structure depends on whether the r argument, ar1 argument, or both arguments are specified. Let v_{ij} denote the specified variance for effect i in cluster j and C_{hij} be the covariance between effects h and i in cluster j.

- If only r is specified, each block of the variance-covariance matrix will have a constant (compound symmetric) correlation, so that

$$C_{hij} = r_j \sqrt{v_{hj} v_{ij}},$$

  where r_j is the specified correlation for cluster j. If only a single value is given in r, then it will be used for every cluster.

- If only ar1 is specified, each block of the variance-covariance matrix will have an AR(1) auto-correlation structure, so that

$$C_{hij} = \phi_j^{|t_{hj} - t_{ij}|} \sqrt{v_{hj} v_{ij}},$$

  where ϕ_j is the specified auto-correlation for cluster j and t_{hj} and t_{ij} are specified time-points corresponding to effects h and i in cluster j. If only a single value is given in ar1, then it will be used for every cluster.

- If both r and ar1 are specified, each block of the variance-covariance matrix will have combination of compound symmetric and an AR(1) auto-correlation structures, so that

$$C_{hij} = \left[r_j + (1 - r_j) \phi_j^{|t_{hj} - t_{ij}|} \right] \sqrt{v_{hj} v_{ij}},$$

  where r_j is the specified constant correlation for cluster j, ϕ_j is the specified auto-correlation for cluster j and t_{hj} and t_{ij} are specified time-points corresponding to effects h and i in cluster j. If only single values are given in r or ar1, they will be used for every cluster.

If `smooth_vi = TRUE`, then all of the variances within cluster j will be set equal to the average variance of cluster j, i.e.,

$$v'_{ij} = \frac{1}{n_j} \sum_{i=1}^{n_j} v_{ij}$$

for $i = 1, ..., n_j$ and $j = 1, ..., k$.

Value

If `cluster` is appropriately sorted, then a list of matrices, with one entry per cluster, will be returned by default. If `cluster` is out of order, then the full variance-covariance matrix will be returned by default. The output structure can be controlled with the optional `return_list` argument.

Examples

```
library(metafor)

# Constant correlation
data(SATcoaching)
V_list <- impute_covariance_matrix(vi = SATcoaching$V, cluster = SATcoaching$study, r = 0.66)
MVFE <- rma.mv(d ~ 0 + test, V = V_list, data = SATcoaching)
conf_int(MVFE, vcov = "CR2", cluster = SATcoaching$study)
```

---

linear_contrast *Calculate confidence intervals and p-values for linear contrasts of regression coefficients in a fitted model*

Description

`linear_contrast` reports confidence intervals and (optionally) p-values for linear contrasts of regression coefficients from a fitted model, using a sandwich estimator for the standard errors and (optionally) a small sample correction for the critical values. The default small-sample correction is based on a Satterthwaite approximation.

Usage

```
linear_contrast(
  obj,
  vcov,
  contrasts,
  level = 0.95,
  test = "Satterthwaite",
  ...,
  p_values = FALSE
)
```

Arguments

obj	Fitted model for which to calculate confidence intervals.
vcov	Variance covariance matrix estimated using vcovCR or a character string specifying which small-sample adjustment should be used to calculate the variance-covariance.
contrasts	A contrast matrix, or a list of multiple contrast matrices to test. See details and examples.
level	Desired coverage level for confidence intervals.
test	Character vector specifying which small-sample corrections to calculate. "z" returns a z test (i.e., using a standard normal reference distribution). "naive-t" returns a t test with m -1 degrees of freedom, where m is the number of unique clusters. "naive-tp" returns a t test with m -p degrees of freedom, where p is the number of regression coefficients in obj. "Satterthwaite" returns a Satterthwaite correction. Unlike in coef_test(), "saddlepoint" is not currently supported in conf_int() because saddlepoint confidence intervals do not have a closed-form solution.
...	Further arguments passed to vcovCR, which are only needed if vcov is a character string.
p_values	Logical indicating whether to report p-values. The default value is FALSE.

Details

Constraints can be specified directly as q X p matrices or indirectly through constrain_pairwise, constrain_equal, or constrain_zero.

Value

A data frame containing estimated contrasts, standard errors, confidence intervals, and (optionally) p-values.

See Also

vcovCR

Examples

```
data(Duncan, package = "carData")
Duncan$cluster <- sample(LETTERS[1:8], size = nrow(Duncan), replace = TRUE)

Duncan_fit <- lm(prestige ~ 0 + type + income + type:income + type:education, data=Duncan)
# Note that type:income terms are interactions because main effect of income is included
# but type:education terms are separate slopes for each unique level of type

# Pairwise comparisons of type-by-education slopes
linear_contrast(Duncan_fit, vcov = "CR2", cluster = Duncan$cluster,
                contrasts = constrain_pairwise(":education", reg_ex = TRUE),
                test = "Satterthwaite")
```

```
# Pairwise comparisons of type-by-income interactions
linear_contrast(Duncan_fit, vcov = "CR2", cluster = Duncan$cluster,
              contrasts = constrain_pairwise(":income", reg_ex = TRUE, with_zero = TRUE),
                test = "Satterthwaite")
```

`MortalityRates` *State-level annual mortality rates by cause among 18-20 year-olds*

Description

A dataset containing state-level annual mortality rates for select causes of death, as well as data related to the minimum legal drinking age and alcohol consumption.

Usage

```
MortalityRates
```

Format

A data frame with 5508 rows and 12 variables:

year Year of observation

state identifier for state

count Number of deaths

pop Population size

legal Proportion of 18-20 year-old population that is legally allowed to drink

beertaxa Beer taxation rate

beerpercap Beer consumption per capita

winepercap Wine consumption per capita

spiritpercap Spirits consumption per capita

totpercap Total alcohol consumption per capita

mrate Mortality rate per 10,000

cause Cause of death

Source

Mastering 'Metrics data archive

References

Angrist, J. D., and Pischke, J. S. (2014). _Mastering'metrics: the path from cause to effect_. Princeton University Press, 2014.

Carpenter, C., & Dobkin, C. (2011). The minimum legal drinking age and public health. _Journal of Economic Perspectives, 25_(2), 133-156. doi: 10.1257/jep.25.2.133

pattern_covariance_matrix *Impute a patterned block-diagonal covariance matrix*

Description

pattern_covariance_matrix calculates a block-diagonal covariance matrix, given the marginal variances, the block structure, and an assumed correlation structure defined by a patterned correlation matrix.

Usage

```
pattern_covariance_matrix(
  vi,
  cluster,
  pattern_level,
  r_pattern,
  r,
  smooth_vi = FALSE,
  subgroup = NULL,
  return_list = identical(as.factor(cluster), sort(as.factor(cluster))),
  check_PD = TRUE
)
```

Arguments

vi	Vector of variances
cluster	Vector indicating which effects belong to the same cluster. Effects with the same value of 'cluster' will be treated as correlated.
pattern_level	Vector of categories for each effect size, used to determine which entry of the pattern matrix will be used to impute a correlation.
r_pattern	Patterned correlation matrix with row and column names corresponding to the levels of pattern.
r	Vector or numeric value of assumed constant correlation(s) between effect size estimates from each study.
smooth_vi	Logical indicating whether to smooth the marginal variances by taking the average vi within each cluster. Defaults to FALSE.
subgroup	Vector of category labels describing sub-groups of effects. If non-null, effects that share the same category label and the same cluster will be treated as correlated, but effects with different category labels will be treated as uncorrelated, even if they come from the same cluster.
return_list	Optional logical indicating whether to return a list of matrices (with one entry per block) or the full variance-covariance matrix.
check_PD	Optional logical indicating whether to check whether each covariance matrix is positive definite. If TRUE (the default), the function will display a warning if any covariance matrix is not positive definite.

Details

A block-diagonal variance-covariance matrix (possibly represented as a list of matrices) with a specified correlation structure, defined by a patterned correlation matrix. Let v_{ij} denote the specified variance for effect i in cluster j and C_{hij} be the covariance between effects h and i in cluster j. Let p_{ij} be the level of the pattern variable for effect i in cluster j, taking a value in $1, ..., C$. A patterned correlation matrix is defined as a set of correlations between pairs of effects taking each possible combination of patterns. Formally, let r_{cd} be the correlation between effects in categories c and d, respectively, where $r_{cd} = r_{dc}$. Then the covariance between effects h and i in cluster j is taken to be

$$C_{hij} = \sqrt{v_{hj} v_{ij}} \times r_{p_{hj} p_{ij}}.$$

Correlations between effect sizes within the same category are defined by the diagonal values of the pattern matrix, which may take values less than one.

Combinations of pattern levels that do not occur in the patterned correlation matrix will be set equal to `r`.

If `smooth_vi = TRUE`, then all of the variances within cluster j will be set equal to the average variance of cluster j, i.e.,

$$v'_{ij} = \frac{1}{n_j} \sum_{i=1}^{n_j} v_{ij}$$

for $i = 1, ..., n_j$ and $j = 1, ..., k$.

Value

If `cluster` is appropriately sorted, then a list of matrices, with one entry per cluster, will be returned by default. If `cluster` is out of order, then the full variance-covariance matrix will be returned by default. The output structure can be controlled with the optional `return_list` argument.

Examples

```
library(metafor)

data(oswald2013, package = "robumeta")
dat <- escalc(data = oswald2013, measure = "ZCOR", ri = R, ni = N)

# make a patterned correlation matrix

p_levels <- levels(dat$Crit.Cat)
r_pattern <- 0.7^as.matrix(dist(1:length(p_levels)))
diag(r_pattern) <- seq(0.75, 0.95, length.out = 6)
rownames(r_pattern) <- colnames(r_pattern) <- p_levels

# impute the covariance matrix using patterned correlations
V_list <- pattern_covariance_matrix(vi = dat$vi,
                                    cluster = dat$Study,
                                    pattern_level = dat$Crit.Cat,
                                    r_pattern = r_pattern,
                                    smooth_vi = TRUE)

# fit a model using imputed covariance matrix
```

```
MVFE <- rma.mv(yi ~ 0 + Crit.Cat, V = V_list,
               random = ~ Crit.Cat | Study,
               data = dat)

conf_int(MVFE, vcov = "CR2")
```

`SATcoaching` *Randomized experiments on SAT coaching*

Description

Effect sizes from studies on the effects of SAT coaching, reported in Kalaian and Raudenbush (1996)

Usage

```
SATcoaching
```

Format

A data frame with 67 rows and 11 variables:

study Study identifier

year Year of publication

test Character string indicating whether effect size corresponds to outcome on verbal (SATV) or math (SATM) test

d Effect size estimate (Standardized mean difference)

V Variance of effect size estimate

nT Sample size in treatment condition

nC Sample size in control condition

study_type Character string indicating whether study design used a matched, non-equivalent, or randomized control group

hrs Hours of coaching

ETS Indicator variable for Educational Testing Service

homework Indicator variable for homework

References

Kalaian, H. A. & Raudenbush, S. W. (1996). A multivariate mixed linear model for meta-analysis. *Psychological Methods, 1*(3), 227-235. doi: 10.1037/1082989X.1.3.227

vcovCR *Cluster-robust variance-covariance matrix*

Description

This is a generic function, with specific methods defined for lm, plm, glm, gls, lme, robu, rma.uni, and rma.mv objects.

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates.

Usage

```
vcovCR(obj, cluster, type, target, inverse_var, form, ...)

## Default S3 method:
vcovCR(
  obj,
  cluster,
  type,
  target = NULL,
  inverse_var = FALSE,
  form = "sandwich",
  ...
)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Expression or vector indicating which observations belong to the same cluster. For some classes, the cluster will be detected automatically if not specified.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If a vector, the target matrix is assumed to be diagonal. If not specified, vcovCR will attempt to infer a value.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.

... Additional arguments available for some classes of objects.

Details

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates.

Several different small sample corrections are available, which run parallel with the "HC" corrections for heteroskedasticity-consistent variance estimators, as implemented in vcovHC. The "CR2" adjustment is recommended (Pustejovsky & Tipton, 2017; Imbens & Kolesar, 2016). See Pustejovsky and Tipton (2017) and Cameron and Miller (2015) for further technical details. Available options include:

"CR0" is the original form of the sandwich estimator (Liang & Zeger, 1986), which does not make any small-sample correction.

"CR1" multiplies CR0 by `m / (m -1)`, where `m` is the number of clusters.

"CR1p" multiplies CR0 by `m / (m -p)`, where `m` is the number of clusters and `p` is the number of covariates.

"CR1S" multiplies CR0 by `(m (N-1)) / [(m -1)(N -p)]`, where `m` is the number of clusters, `N` is the total number of observations, and `p` is the number of covariates. Some Stata commands use this correction by default.

"CR2" is the "bias-reduced linearization" adjustment proposed by Bell and McCaffrey (2002) and further developed in Pustejovsky and Tipton (2017). The adjustment is chosen so that the variance-covariance estimator is exactly unbiased under a user-specified working model.

"CR3" approximates the leave-one-cluster-out jackknife variance estimator (Bell & McCaffrey, 2002).

Value

An object of class `c("vcovCR","clubSandwich")`, which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates. The matrix has several attributes:

type indicates which small-sample adjustment was used

cluster contains the factor vector that defines independent clusters

bread contains the bread matrix

v_scale constant used in scaling the sandwich estimator

est_mats contains a list of estimating matrices used to calculate the sandwich estimator

adjustments contains a list of adjustment matrices used to calculate the sandwich estimator

target contains the working variance-covariance model used to calculate the adjustment matrices. This is needed for calculating small-sample corrections for Wald tests.

References

Bell, R. M., & McCaffrey, D. F. (2002). Bias reduction in standard errors for linear regression with multi-stage samples. Survey Methodology, 28(2), 169-181.

Cameron, A. C., & Miller, D. L. (2015). A Practitioner's Guide to Cluster-Robust Inference. *Journal of Human Resources, 50*(2), 317-372. doi: 10.3368/jhr.50.2.317

Imbens, G. W., & Kolesar, M. (2016). Robust standard errors in small samples: Some practical advice. *Review of Economics and Statistics, 98*(4), 701-712. doi: 10.1162/rest_a_00552

Liang, K.-Y., & Zeger, S. L. (1986). Longitudinal data analysis using generalized linear models. *Biometrika, 73*(1), 13-22. doi: 10.1093/biomet/73.1.13

Pustejovsky, J. E. & Tipton, E. (2018). Small sample methods for cluster-robust variance estimation and hypothesis testing in fixed effects models. *Journal of Business and Economic Statistics, 36*(4), 672-683. doi: 10.1080/07350015.2016.1247004

See Also

vcovCR.lm, vcovCR.plm, vcovCR.glm, vcovCR.gls, vcovCR.lme, vcovCR.lmerMod, vcovCR.robu, vcovCR.rma.uni, vcovCR.rma.mv

Examples

```
# simulate design with cluster-dependence
m <- 8
cluster <- factor(rep(LETTERS[1:m], 3 + rpois(m, 5)))
n <- length(cluster)
X <- matrix(rnorm(3 * n), n, 3)
nu <- rnorm(m)[cluster]
e <- rnorm(n)
y <- X %*% c(.4, .3, -.3) + nu + e
dat <- data.frame(y, X, cluster, row = 1:n)

# fit linear model
lm_fit <- lm(y ~ X1 + X2 + X3, data = dat)
vcov(lm_fit)

# cluster-robust variance estimator with CR2 small-sample correction
vcovCR(lm_fit, cluster = dat$cluster, type = "CR2")

# compare small-sample adjustments
CR_types <- paste0("CR",c("0","1","1S","2","3"))
sapply(CR_types, function(type)
       sqrt(diag(vcovCR(lm_fit, cluster = dat$cluster, type = type))))
```

---

vcovCR.glm *Cluster-robust variance-covariance matrix for a glm object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from an glm object.

Usage

```
## S3 method for class 'glm'
vcovCR(
  obj,
  cluster,
  type,
  target = NULL,
  inverse_var = NULL,
  form = "sandwich",
  ...
)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Expression or vector indicating which observations belong to the same cluster. Required for glm objects.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If a vector, the target matrix is assumed to be diagonal. If not specified, the target is taken to be the estimated variance function.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
data(dietox, package = "geepack")
dietox$Cu <- as.factor(dietox$Cu)
weight_fit <- glm(Weight ~ Cu * poly(Time, 3), data=dietox, family = "quasipoisson")
V_CR <- vcovCR(weight_fit, cluster = dietox$Pig, type = "CR2")
coef_test(weight_fit, vcov = V_CR, test = "Satterthwaite")
```

`vcovCR.gls` *Cluster-robust variance-covariance matrix for a gls object.*

Description

`vcovCR` returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from a `gls` object.

Usage

```
## S3 method for class 'gls'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

`obj`	Fitted model for which to calculate the variance-covariance matrix
`cluster`	Optional expression or vector indicating which observations belong to the same cluster. If not specified, will be set to `getGroups(obj)`.
`type`	Character string specifying which small-sample adjustment should be used, with available options `"CR0"`, `"CR1"`, `"CR1p"`, `"CR1S"`, `"CR2"`, or `"CR3"`. See "Details" section of `vcovCR` for further information.
`target`	Optional matrix or vector describing the working variance-covariance model used to calculate the `CR2` and `CR4` adjustment matrices. If not specified, the target is taken to be the estimated variance-covariance structure of the `gls` object.
`inverse_var`	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, `vcovCR` will attempt to infer a value.
`form`	Controls the form of the returned matrix. The default `"sandwich"` will return the sandwich variance-covariance matrix. Alternately, setting `form = "meat"` will return only the meat of the sandwich and setting `form = B`, where `B` is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using `B` as the bread. `form = "estfun"` will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
`...`	Additional arguments available for some classes of objects.

Value

An object of class `c("vcovCR","clubSandwich")`, which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(nlme)
data(Ovary, package = "nlme")
Ovary$time_int <- 1:nrow(Ovary)
lm_AR1 <- gls(follicles ~ sin(2*pi*Time) + cos(2*pi*Time), data = Ovary,
              correlation = corAR1(form = ~ time_int | Mare))
vcovCR(lm_AR1, type = "CR2")
```

---

vcovCR.ivreg *Cluster-robust variance-covariance matrix for an ivreg object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from an ivreg object.

Usage

```
## S3 method for class 'ivreg'
vcovCR(
  obj,
  cluster,
  type,
  target = NULL,
  inverse_var = FALSE,
  form = "sandwich",
  ...
)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Expression or vector indicating which observations belong to the same cluster. Required for ivreg objects.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.

target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If a vector, the target matrix is assumed to be diagonal. If not specified, the target is taken to be an identity matrix.
inverse_var	Not used for ivreg objects.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(AER)
data("CigarettesSW")
Cigs <- within(CigarettesSW, {
  rprice <- price/cpi
  rincome <- income/population/cpi
  tdiff <- (taxs - tax)/cpi
})

iv_fit <- ivreg(log(packs) ~ log(rprice) + log(rincome) |
                log(rincome) + tdiff + I(tax/cpi), data = Cigs)
vcovCR(iv_fit, cluster = Cigs$state, type = "CR2")
coef_test(iv_fit, vcov = "CR2", cluster = Cigs$state)
```

---

vcovCR.lm — *Cluster-robust variance-covariance matrix for an lm object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from an lm object.

Usage

```
## S3 method for class 'lm'
vcovCR(
  obj,
  cluster,
  type,
  target = NULL,
  inverse_var = NULL,
  form = "sandwich",
  ...
)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Expression or vector indicating which observations belong to the same cluster. Required for lm objects.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If a vector, the target matrix is assumed to be diagonal. If not specified, the target is taken to be an identity matrix.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
data("Produc", package = "plm")
lm_individual <- lm(log(gsp) ~ 0 + state + log(pcap) + log(pc) + log(emp) + unemp, data = Produc)
individual_index <- !grepl("state", names(coef(lm_individual)))
vcovCR(lm_individual, cluster = Produc$state, type = "CR2")[individual_index,individual_index]

# compare to plm()
plm_FE <- plm::plm(log(gsp) ~ log(pcap) + log(pc) + log(emp) + unemp,
                   data = Produc, index = c("state","year"),
                   effect = "individual", model = "within")
vcovCR(plm_FE, type="CR2")
```

`vcovCR.lme` *Cluster-robust variance-covariance matrix for an lme object.*

Description

`vcovCR` returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from a `lme` object.

Usage

```
## S3 method for class 'lme'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

`obj`	Fitted model for which to calculate the variance-covariance matrix
`cluster`	Optional expression or vector indicating which observations belong to the same cluster. If not specified, will be set to `getGroups(obj)`.
`type`	Character string specifying which small-sample adjustment should be used, with available options `"CR0"`, `"CR1"`, `"CR1p"`, `"CR1S"`, `"CR2"`, or `"CR3"`. See "Details" section of `vcovCR` for further information.
`target`	Optional matrix or vector describing the working variance-covariance model used to calculate the `CR2` and `CR4` adjustment matrices. If not specified, the target is taken to be the estimated variance-covariance structure of the `lme` object.
`inverse_var`	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, `vcovCR` will attempt to infer a value.
`form`	Controls the form of the returned matrix. The default `"sandwich"` will return the sandwich variance-covariance matrix. Alternately, setting `form = "meat"` will return only the meat of the sandwich and setting `form = B`, where `B` is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using `B` as the bread. `form = "estfun"` will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
`...`	Additional arguments available for some classes of objects.

Value

An object of class `c("vcovCR","clubSandwich")`, which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(nlme)
rat_weight <- lme(weight ~ Time * Diet, data=BodyWeight, ~ Time | Rat)
vcovCR(rat_weight, type = "CR2")

data(egsingle, package = "mlmRev")
math_model <- lme(math ~ year * size + female + black + hispanic,
                  random = list(~ year | schoolid, ~ 1 | childid),
                  data = egsingle)
vcovCR(math_model, type = "CR2")
```

`vcovCR.lmerMod` *Cluster-robust variance-covariance matrix for an lmerMod object.*

Description

`vcovCR` returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from merMod object.

Usage

```
## S3 method for class 'lmerMod'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

`obj`	Fitted model for which to calculate the variance-covariance matrix
`cluster`	Optional expression or vector indicating which observations belong to the same cluster. If not specified, will be set to `getGroups(obj)`.
`type`	Character string specifying which small-sample adjustment should be used, with available options `"CR0"`, `"CR1"`, `"CR1p"`, `"CR1S"`, `"CR2"`, or `"CR3"`. See "Details" section of vcovCR for further information.
`target`	Optional matrix or vector describing the working variance-covariance model used to calculate the `CR2` and `CR4` adjustment matrices. If not specified, the target is taken to be the estimated variance-covariance structure of the `lmerMod` object.

inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(lme4)
sleep_fit <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy)
vcovCR(sleep_fit, type = "CR2")

data(egsingle, package = "mlmRev")
math_model <- lmer(math ~ year * size + female + black + hispanic
                   + (1 | schoolid) + (1 | childid),
                   data = egsingle)
vcovCR(math_model, type = "CR2")
```

---

vcovCR.mlm *Cluster-robust variance-covariance matrix for an mlm object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from an mlm object.

Usage

```
## S3 method for class 'mlm'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Optional expression or vector indicating which observations belong to the same cluster. If not specified, each row of the data will be treated as a separate cluster.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If not specified, the target is taken to be an identity matrix.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
iris_fit <- lm(cbind(Sepal.Length, Sepal.Width) ~ Species +
               Petal.Length + Petal.Width, data = iris)
Vcluster <- vcovCR(iris_fit, type = "CR2")
```

---

vcovCR.plm *Cluster-robust variance-covariance matrix for a plm object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from a plm object.

Usage

```
## S3 method for class 'plm'
vcovCR(
  obj,
  cluster,
  type,
  target,
  inverse_var,
  form = "sandwich",
  ignore_FE = FALSE,
  ...
)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Optional character string, expression, or vector indicating which observations belong to the same cluster. For fixed-effect models that include individual effects or time effects (but not both), the cluster will be taken equal to the included fixed effects if not otherwise specified. Clustering on individuals can also be obtained by taking `cluster = "individual"` and clustering on time periods can be obtained with `cluster = "time"`. For random-effects models, the cluster will be taken equal to the included random effect identifier if not otherwise specified.
type	Character string specifying which small-sample adjustment should be used, with available options `"CR0"`, `"CR1"`, `"CR1p"`, `"CR1S"`, `"CR2"`, or `"CR3"`. See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. By default, the target is taken to be an identity matrix for fixed effect models or the estimated compound-symmetric covariance matrix for random effects models.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default `"sandwich"` will return the sandwich variance-covariance matrix. Alternately, setting `form = "meat"` will return only the meat of the sandwich and setting `form = B`, where `B` is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using `B` as the bread. `form = "estfun"` will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
ignore_FE	Optional logical controlling whether fixed effects are ignored when calculating small-sample adjustments in models where fixed effects are estimated through absorption.
...	Additional arguments available for some classes of objects.

Value

An object of class `c("vcovCR","clubSandwich")`, which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(plm)
# fixed effects
data("Produc", package = "plm")
plm_FE <- plm(log(gsp) ~ log(pcap) + log(pc) + log(emp) + unemp,
              data = Produc, index = c("state","year"),
              effect = "individual", model = "within")
vcovCR(plm_FE, type="CR2")

# random effects
plm_RE <- update(plm_FE, model = "random")
vcovCR(plm_RE, type = "CR2")

# first differencing
data(Fatalities, package = "AER")
Fatalities <- within(Fatalities, {
  frate <- 10000 * fatal / pop
  drinkagec <- cut(drinkage, breaks = 18:22, include.lowest = TRUE, right = FALSE)
  drinkagec <- relevel(drinkagec, ref = 4)
})

plm_FD <- plm(frate ~ beertax + drinkagec + miles + unemp + log(income),
              data = Fatalities, index = c("state", "year"),
              model = "fd")
vcovHC(plm_FD, method="arellano", type = "sss", cluster = "group")
vcovCR(plm_FD, type = "CR1S")
vcovCR(plm_FD, type = "CR2")
```

`vcovCR.rma.mv` *Cluster-robust variance-covariance matrix for a robu object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from a `rma.mv` object.

Usage

```
## S3 method for class 'rma.mv'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Optional expression or vector indicating which observations belong to the same cluster. If not specified, will be set to the factor in the random-effects structure with the fewest distinct levels. Caveat emptor: the function does not check that the random effects are nested.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If not specified, the target is taken to be the estimated variance-covariance structure of the rma.mv object.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(metafor)
data(hierdat, package = "robumeta")

mfor_fit <- rma.mv(effectsize ~ binge + followup + sreport + age,
                   V = var, random = list(~ 1 | esid, ~ 1 | studyid),
                   data = hierdat)
mfor_fit
```

```
mfor_CR2 <- vcovCR(mfor_fit, type = "CR2")
mfor_CR2
coef_test(mfor_fit, vcov = mfor_CR2, test = c("Satterthwaite", "saddlepoint"))

Wald_test(mfor_fit, constraints = constrain_zero(c(2,4)), vcov = mfor_CR2)
Wald_test(mfor_fit, constraints = constrain_zero(2:5), vcov = mfor_CR2)
```

---

vcovCR.rma.uni *Cluster-robust variance-covariance matrix for a rma.uni object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from a rma.uni object.

Usage

```
## S3 method for class 'rma.uni'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Expression or vector indicating which observations belong to the same cluster. Required for rma.uni objects.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If not specified, the target is taken to be diagonal with entries equal to the estimated marginal variance of the effect sizes.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.
form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(metafor)
data(corrdat, package = "robumeta")

mfor_fit <- rma.uni(effectsize ~ males + college + binge,
                    vi = var, data = corrdat, method = "FE")
mfor_fit
mfor_CR2 <- vcovCR(mfor_fit, type = "CR2", cluster = corrdat$studyid)
mfor_CR2
coef_test(mfor_fit, vcov = mfor_CR2, test = c("Satterthwaite", "saddlepoint"))
Wald_test(mfor_fit, constraints = constrain_zero(2:4), vcov = mfor_CR2)
```

---

vcovCR.robu *Cluster-robust variance-covariance matrix for a robu object.*

Description

vcovCR returns a sandwich estimate of the variance-covariance matrix of a set of regression coefficient estimates from a robu object.

Usage

```
## S3 method for class 'robu'
vcovCR(obj, cluster, type, target, inverse_var, form = "sandwich", ...)
```

Arguments

obj	Fitted model for which to calculate the variance-covariance matrix
cluster	Optional expression or vector indicating which observations belong to the same cluster. If not specified, will be set to the studynum used in fitting the robu object.
type	Character string specifying which small-sample adjustment should be used, with available options "CR0", "CR1", "CR1p", "CR1S", "CR2", or "CR3". See "Details" section of vcovCR for further information.
target	Optional matrix or vector describing the working variance-covariance model used to calculate the CR2 and CR4 adjustment matrices. If not specified, the target is taken to be the inverse of the estimated weights used in fitting the robu object.
inverse_var	Optional logical indicating whether the weights used in fitting the model are inverse-variance. If not specified, vcovCR will attempt to infer a value.

form	Controls the form of the returned matrix. The default "sandwich" will return the sandwich variance-covariance matrix. Alternately, setting form = "meat" will return only the meat of the sandwich and setting form = B, where B is a matrix of appropriate dimension, will return the sandwich variance-covariance matrix calculated using B as the bread. form = "estfun" will return the (appropriately scaled) estimating function, the transposed crossproduct of which is equal to the sandwich variance-covariance matrix.
...	Additional arguments available for some classes of objects.

Value

An object of class c("vcovCR","clubSandwich"), which consists of a matrix of the estimated variance of and covariances between the regression coefficient estimates.

See Also

vcovCR

Examples

```
library(robumeta)
data(hierdat)

robu_fit <- robu(effectsize ~ binge + followup + sreport + age,
                 data = hierdat, studynum = studyid,
                 var.eff.size = var, modelweights = "HIER")
robu_fit

robu_CR2 <- vcovCR(robu_fit, type = "CR2")
robu_CR2
coef_test(robu_fit, vcov = robu_CR2, test = c("Satterthwaite", "saddlepoint"))

Wald_test(robu_fit, constraints = constrain_zero(c(2,4)), vcov = robu_CR2)
Wald_test(robu_fit, constraints = constrain_zero(2:5), vcov = robu_CR2)
```

Wald_test *Test parameter constraints in a fitted linear regression model*

Description

Wald_test reports Wald-type tests of linear contrasts from a fitted linear regression model, using a sandwich estimator for the variance-covariance matrix and a small sample correction for the p-value. Several different small-sample corrections are available.

Usage

```
Wald_test(obj, constraints, vcov, test = "HTZ", tidy = FALSE, ...)
```

Arguments

obj	Fitted model for which to calculate Wald tests.
constraints	List of one or more constraints to test. See details and examples.
vcov	Variance covariance matrix estimated using vcovCR or a character string specifying which small-sample adjustment should be used to calculate the variance-covariance.
test	Character vector specifying which small-sample correction(s) to calculate. The following corrections are available: "chi-sq", "Naive-F", "Naive-Fp", "HTA", "HTB", "HTZ", "EDF", "EDT". Default is "HTZ".
tidy	Logical value controlling whether to tidy the test results. If constraints is a list with multiple constraints, the result will be coerced into a data frame when tidy = TRUE.
...	Further arguments passed to vcovCR, which are only needed if vcov is a character string.

Details

Constraints can be specified directly as q X p matrices or indirectly through constrain_equal, constrain_zero, or constrain_pairwise

Value

A list of test results.

See Also

vcovCR, constrain_equal, constrain_zero, constrain_pairwise

Examples

```
data(Duncan, package = "carData")
Duncan$cluster <- sample(LETTERS[1:8], size = nrow(Duncan), replace = TRUE)

Duncan_fit <- lm(prestige ~ 0 + type + income + type:income + type:education, data=Duncan)
# Note that type:income terms are interactions because main effect of income is included
# but type:education terms are separate slopes for each unique level of type

# Test equality of intercepts
Wald_test(Duncan_fit,
          constraints = constrain_equal(1:3),
          vcov = "CR2", cluster = Duncan$cluster)

# Test equality of type-by-education slopes
Wald_test(Duncan_fit,
          constraints = constrain_equal(":education", reg_ex = TRUE),
          vcov = "CR2", cluster = Duncan$cluster)

# Pairwise comparisons of type-by-education slopes
```

```
Wald_test(Duncan_fit,
          constraints = constrain_pairwise(":education", reg_ex = TRUE),
          vcov = "CR2", cluster = Duncan$cluster)

# Test type-by-income interactions
Wald_test(Duncan_fit,
          constraints = constrain_zero(":income", reg_ex = TRUE),
          vcov = "CR2", cluster = Duncan$cluster)

# Pairwise comparisons of type-by-income interactions
Wald_test(Duncan_fit,
          constraints = constrain_pairwise(":income", reg_ex = TRUE, with_zero = TRUE),
          vcov = "CR2", cluster = Duncan$cluster)
```

Index