Package 'summclust'

October 14, 2022

Title Module to Compute Influence and Leverage Statistics for Regression Models with Clustered Errors

Version 0.5

Description Module to compute cluster specific information for regression models with clustered errors, including leverage and influence statistics. Models of type 'lm' and 'fixest'(from the 'stats' and 'fixest' packages) are supported. 'summclust' implements similar features as the user-written 'summclust.ado' Stata module (MacKinnon, Nielsen & Webb, 2022; <arXiv:2205.03288v1>).

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Encoding UTF-8

RoxygenNote 7.2.0

Imports utils, dreamerr, MASS, collapse, generics

Suggests ggplot2, latex2exp, fabricatr, fixest, haven, sandwich, lmtest, testthat (>= 3.0.0), knitr, rmarkdown, covr

Config/testthat/edition 3

URL https://s3alfisc.github.io/summclust/

BugReports https://github.com/s3alfisc/summclust/issues

VignetteBuilder knitr

NeedsCompilation no

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Repository CRAN

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R topics documented:

`plot.summclust` *Plotting method for objects of type* `summclust`

Description

Plots residual leverage, partial leverage and the leave-one-cluster-out regression coefficients

Usage

```
## S3 method for class 'summclust'
plot(x, ...)
```

Arguments

`x`	An object of type `summclust`
`...`	other optional function arguments

Details

Note that the function requires `ggplot2` to be installed.

Value

A list containing

`residual_leverage`	A `ggplot` of the residual leverages
`coef_leverage`	A `ggplot` of the coefficient leverages
`coef_beta`	A `ggplot` of the leave-one-out cluster jackknife regression coefficients

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){

library(summclust)
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

res <- summclust(
   obj = lm_fit,
   params = c("msp", "union"),
   cluster = ~ind_code,
 )

 plot(res)
}
```

`summary.summclust` *A* `summary()` *method for objects of type* `summclust`

Description

A `summary()` method for objects of type `summclust`

Usage

```
## S3 method for class 'summclust'
summary(object, ...)
```

Arguments

`object`	An object of type summclust
`...`	misc arguments

Value

The function `summary.summclust` returns a range of cluster leverage statistics based on an object of type `summclust`

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){
library(summclust)
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

res <- summclust(
   obj = lm_fit,
   params = c("msp", "union"),
   cluster = ~ind_code,
 )

 summary(res)
}
```

`summclust` *Compute Influence and Leverage Metrics*

Description

Compute influence and leverage metrics for clustered inference based on the Cluster Jackknife described in MacKinnon, Nielsen & Webb (2022).

Usage

```
summclust(obj, ...)
```

Arguments

`obj`	An object of class `lm` or `fixest`
`...`	Other arguments

Value

An object of type summclust, including a CRV3 variance-covariance estimate as described in MacKinnon, Nielsen & Webb (2022)

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

See Also

summclust.lm, summclust.fixest

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){

library(summclust)
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

res <- summclust(
   obj = lm_fit,
   params = c("msp", "union"),
   cluster = ~ind_code,
 )

 summary(res)
 tidy(res)
 plot(res)
}
```

---

summclust.fixest *Compute Influence and Leverage Metrics for objects of type* fixest

---

Description

Compute influence and leverage metrics for clustered inference based on the Cluster Jackknife as described in MacKinnon, Nielsen & Webb (2022) for objects of type `fixest`.

Usage

```
## S3 method for class 'fixest'
summclust(obj, cluster, params, absorb_cluster_fixef = TRUE, type, ...)
```

Arguments

`obj`	An object of type fixest
`cluster`	A clustering vector
`params`	A character vector of variables for which leverage statistics should be computed. If NULL, leverage statistics will be computed for all k model covariates
`absorb_cluster_fixef`	TRUE by default. Should the cluster fixed effects be projected out? This increases numerical stability and decreases computational costs
`type`	"CRV3" or "CRV3J" following MacKinnon, Nielsen & Webb
`...`	other function arguments passed to 'vcov'

Value

An object of type `summclust`, including a CRV3 variance-covariance estimate as described in MacKinnon, Nielsen & Webb (2022)

`coef_estimates`	The coefficient estimates of the linear model.
`vcov`	A CRV3 or CRV3J variance-covariance matrix estimate as described in MacKinnon, Nielsen & Webb (2022)
`leverage_g`	A vector of leverages.
`leverage_avg`	The cluster leverage.
`partial_leverage`	The partial leverages.
`coef_var_leverage_avg`	Coefficient of Variation for the leverage statistic
`coef_var_leverage_g`	Coefficient of Variation for the Partial Leverage Statistics
`coef_var_N_G`	Coefficient of Variation for the Cluster Sizes.
`beta_jack`	The jackknifed' leave-on-cluster-out regression coefficients.
`params`	The input parameter vector 'params'.
`N_G`	The number of clusters-
`call`	The `summclust()` function call.
`cluster`	The names of the clusters.

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust")
 && requireNamespace("haven")
 && requireNamespace("fixest")){

library(summclust)
library(haven)
library(fixest)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

feols_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

res <- summclust(
   obj = feols_fit,
   params = c("msp", "union"),
   cluster = ~ind_code,
 )

 summary(res)
 tidy(res)
 plot(res)
}
```

`summclust.lm` *Compute Influence and Leverage Metrics for objects of type* `lm`

Description

Compute influence and leverage metrics for clustered inference based on the Cluster Jackknife as described in MacKinnon, Nielsen & Webb (2022) for objects of type `lm`.

Usage

```
## S3 method for class 'lm'
summclust(obj, cluster, params, type = "CRV3", ...)
```

Arguments

obj	An object of type lm
cluster	A clustering vector
params	A character vector of variables for which leverage statistics should be computed.
type	"CRV3" or "CRV3J" following MacKinnon, Nielsen & Webb. CRV3 by default
...	other function arguments passed to 'vcov'

Value

An object of type summclust, including a CRV3 variance-covariance estimate as described in MacKinnon, Nielsen & Webb (2022)

coef_estimates	The coefficient estimates of the linear model.
vcov	A CRV3 or CRV3J variance-covariance matrix estimate as described in MacKinnon, Nielsen & Webb (2022)
leverage_g	A vector of leverages.
leverage_avg	The cluster leverage.
partial_leverage	The partial leverages.
beta_jack	The jackknifed' leave-on-cluster-out regression coefficients.
params	The input parameter vector 'params'.
N_G	The number of clusters-
call	The summclust() function call.
cluster	The names of the clusters.

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){

library(summclust)
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
```

```
  data = nlswork)

res <- summclust(
   obj = lm_fit,
   cluster = ~ind_code,
   params = c("msp", "union")
 )

 summary(res)
 tidy(res)
 plot(res)
}
```

`tidy.summclust` *S3 method to summarize objects of class boottest into tidy data.frame*

Description

Obtain results from a `summclust` object in a tidy data frame.

Usage

```
## S3 method for class 'summclust'
tidy(x, ...)
```

Arguments

`x`	An object of class 'summclust'
`...`	Other arguments

Value

A data.frame containing coefficient estimates, t-statistics, standard errors, p-value, and confidence intervals based on CRV3 variance-covariance matrix and t(G-1) distribution

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){

library(summclust)
```

```
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

res <- summclust(
   obj = lm_fit,
   params = c("msp", "union"),
   cluster = ~ind_code,
 )

 tidy(res)
}
```

---

vcov_CR3J *Compute CRV3 covariance matrices via a cluster jackknife as described in MacKinnon, Nielsen & Webb (2022)*

Description

Compute CRV3 covariance matrices via a cluster jackknife as described in MacKinnon, Nielsen & Webb (2022)

Usage

```
vcov_CR3J(obj, ...)
```

Arguments

obj	An object of class `lm` or `fixest` computed?
...	misc function argument

Value

An object of type 'vcov_CR3J'

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

See Also

vcov_CR3J.lm, vcov_CR3J.fixest

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){

library(summclust)
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

# CRV3 standard errors
vcov <- vcov_CR3J(
   obj = lm_fit,
   cluster = ~ind_code,
   type = "CRV3"
)

# CRV3 standard errors
vcovJN <- vcov_CR3J(
   obj = lm_fit,
   cluster = ~ind_code,
   type = "CRV3J",
)
}
```

`vcov_CR3J.fixest` *Compute CRV3 covariance matrices via a cluster jackknife as described in MacKinnon, Nielsen & Webb (2022) for objects of type* `fixest`

Description

Compute CRV3 covariance matrices via a cluster jackknife as described in MacKinnon, Nielsen & Webb (2022) for objects of type `fixest`

Usage

```
## S3 method for class 'fixest'
vcov_CR3J(
  obj,
  cluster,
  type = "CRV3",
  return_all = FALSE,
  absorb_cluster_fixef = TRUE,
  ...
)
```

Arguments

obj	An object of type fixest
cluster	A clustering vector
type	"CRV3" or "CRV3J" following MacKinnon, Nielsen & Webb. CRV3 by default
return_all	Logical scalar, FALSE by default. Should only the vcov be returned (FALSE) or additional results (TRUE)
absorb_cluster_fixef	TRUE by default. Should the cluster fixed effects be projected out? This increases numerical stability.
...	other function arguments passed to 'vcov'

Value

An object of class vcov_CR3J

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust")
&& requireNamespace("haven")
&& requireNamespace("fixest")){

library(summclust)
library(haven)
library(fixest)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)
```

```
feols_fit <- feols(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

# CRV3 standard errors
vcov <- vcov_CR3J(
   obj = feols_fit,
   cluster = ~ind_code,
   type = "CRV3"
)

# CRV3 standard errors
vcovJN <- vcov_CR3J(
   obj = feols_fit,
   cluster = ~ind_code,
   type = "CRV3J",
)
}
```

`vcov_CR3J.lm` *Compute CRV3 covariance matrices via a cluster jackknife as described in MacKinnon, Nielsen & Webb (2022) for objects of type* `lm`

Description

Compute CRV3 covariance matrices via a cluster jackknife as described in MacKinnon, Nielsen & Webb (2022) for objects of type `lm`

Usage

```
## S3 method for class 'lm'
vcov_CR3J(obj, cluster, type = "CRV3", return_all = FALSE, ...)
```

Arguments

`obj`	An object of type lm
`cluster`	A clustering vector
`type`	"CRV3" or "CRV3J" following MacKinnon, Nielsen & Webb. CRV3 by default
`return_all`	Logical scalar, FALSE by default. Should only the vcov be returned (FALSE) or additional results (TRUE)
`...`	other function arguments passed to 'vcov'

Value

An object of class `vcov_CR3J`

References

MacKinnon, James G., Morten Ørregaard Nielsen, and Matthew D. Webb. "Leverage, influence, and the jackknife in clustered regression models: Reliable inference using summclust." arXiv preprint arXiv:2205.03288 (2022).

Examples

```
if(requireNamespace("summclust") && requireNamespace("haven")){

library(summclust)
library(haven)

nlswork <- read_dta("http://www.stata-press.com/data/r9/nlswork.dta")
# drop NAs at the moment
nlswork <- nlswork[, c("ln_wage", "grade", "age", "birth_yr", "union", "race", "msp", "ind_code")]
nlswork <- na.omit(nlswork)

lm_fit <- lm(
  ln_wage ~ union +  race + msp + as.factor(birth_yr) + as.factor(age) + as.factor(grade),
  data = nlswork)

# CRV3 standard errors
vcov <- vcov_CR3J(
   obj = lm_fit,
   cluster = ~ind_code,
   type = "CRV3"
)

# CRV3 standard errors
vcovJN <- vcov_CR3J(
   obj = lm_fit,
   cluster = ~ind_code,
   type = "CRV3J",
)
}
```

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