

Package ‘DBfit’

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Type Package

Title A Double Bootstrap Method for Analyzing Linear Models with Autoregressive Errors

Version 2.0

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Description Computes the double bootstrap as discussed in McKnight, McKean, and Huitema (2000) <doi:10.1037/1082-989X.5.1.87>.

The double bootstrap method provides a better fit for a linear model with autoregressive errors than ARIMA when the sample size is small.

License GPL (>= 2)

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DBfit-package	<i>A Double Bootstrap Method for Analyzing Linear Models With Autoregressive Errors</i>
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Description

Computes the double bootstrap as discussed in McKnight, McKean, and Huitema (2000) <doi:10.1037/1082-989X.5.1.87>. The double bootstrap method provides a better fit for a linear model with autoregressive errors than ARIMA when the sample size is small.

Details

The DESCRIPTION file:

```

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Version:      2.0
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```

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References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

boot1

First Bootstrap Procedure For parameter estimations

Description

Function performing the first bootstrap procedure to yield the parameter estimates

Usage

boot1(y, phi1, arp, nbs, x, allb, method, scores)

Arguments

y	the response variable
phi1	the Durbin two-stage estimate of the autoregressive parameter rho
arp	the order of autoregressive errors
nbs	the bootstrap size
x	the original design matrix (including intercept), without centering
allb	all the Durbin two-stage estimates of the regression coefficients
method	If "OLS", uses the ordinary least square; If "RANK", uses the rank-based fit
scores	Default is Wilcoxon scores

Value

An estimate of the bias is returned

Note

This function is for internal use. The main function for users is `dbfit`.

boot2

First Bootstrap Procedure For parameter estimations

Description

Function performing the second bootstrap procedure to yield the inference of the regression coefficients

Usage

```
boot2(y, xcopy, phi1, beta, nbs, method, scores)
```

Arguments

y	the response variable
xcopy	the original design matrix (including intercept), without centering
phi1	the estimate of the autoregressive parameter rho from the first bootstrap procedure
beta	the estimates of the regression coefficients from the first bootstrap procedure
nbs	the bootstrap size
method	If "OLS", uses the ordinary least square; If "RANK", uses rank-based fit
scores	Default is Wilcoxon scores

Value

betacov	the estimate of var-cov matrix of betas
allbeta	the estimates of betas inside of the second bootstrap, not the final estimates of betas. The final estimates of betas are still from boot1.
rhoStar	the estimates of rho inside of the second bootstrap, not the final estimates of rho. The final estimate(s) of rho are still from boot1.
MSEstar	MSE used inside of the second bootstrap.

Note

This function is for internal use. The main function for users is `dbfit`

dbfit

The main function for the double bootstrap method

Description

This function is used to implement the double bootstrap method. It is used to yield estimates of both regression coefficients and autoregressive parameters(rho), and also the inference of them.

Usage

```
## Default S3 method:
dbfit(x, y, arp, nbs = 500, nbscov = 500,
conf = 0.95, correction = TRUE, method = "OLS", scores, ...)
```

Arguments

x	the design matrix, including intercept, i.e. the first column being ones.
y	the response variable.
arp	the order of autoregressive errors.
nbs	the bootstrap size for the first bootstrap procedure. Default is 500.
nbscov	the bootstrap size for the second bootstrap procedure. Default is 500.
conf	the confidence level of CI for rho, default is 0.95.
correction	logical. Currently, ONLY works for order 1, i.e. for order > 1, this correction will not get involved. If TRUE, uses the correction for cases that the estimate of rho is 0.99. Default is TRUE.
method	the method to be used for fitting. If "OLS", uses the ordinary least square <code>lm</code> ; If "RANK", uses the rank-based fit <code>rfit</code> .
scores	Default is Wilcoxon scores
...	additional arguments to be passed to fitting routines

Details

Computes the double bootstrap as discussed in McKnight, McKean, and Huitema (2000). For details, see the references.

Value

<code>coefficients</code>	the estimates of regression coefficients based on the first bootstrap procedure
<code>rho1</code>	the Durbin two-stage estimate of the autoregressive parameter ρ
<code>adjar</code>	the estimates of regression coefficients based on the first bootstrap procedure
<code>mse</code>	the mean square error
<code>rho_CI_1</code>	the first type of CI for ρ , see the second reference for details.
<code>rho_CI_2</code>	the second type of CI for ρ , see the second reference for details.
<code>rho_CI_3</code>	the third type of CI for ρ , see the second reference for details.
<code>betacov</code>	the estimate of the variance-covariance matrix of betas
<code>tabbeta</code>	a table of point estimates, SE's, test statistics and p-values.
<code>flag99</code>	an indicator; if 1, it indicates the original fit yields an estimate of ρ to be 0.99. When the correction is requested (default), the correction procedure kicks in, and the final estimates of ρ is corrected. Only valid if order 1 is specified.
<code>residuals</code>	the residuals, that is response minus fitted values.
<code>fitted.values</code>	the fitted mean values.

Author(s)

Joseph W. McKean and Shaofeng Zhang

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87.

Shaofeng Zhang (2017). Ph.D. Dissertation.

See Also

`dbfit.formula`

Examples

```
# make sure the dependent package Rfit is installed
# To save users time, we set both bootstrap sizes to be 100 in this example.
# Defaults are both 500.

# data(testdata)
# This data is generated by a two-phase design, with autoregressive order being one,
# autoregressive coefficient being 0.6 and all regression coefficients being 0.
# Both the first and second phase have 20 observations.
```

```
# y <- testdata[,5]
# x <- testdata[,1:4]
# fit1 <- dbfit(x,y,1, nbs = 100, nbscov = 100) # OLS fit, default
# summary(fit1)
# Note that the CI's of autoregressive coef are not shown in the summary.
# Instead, they are attributes of model fit.
# fit1$rho_CI_1

# fit2 <- dbfit(x,y,1, nbs = 100, nbscov = 100 ,method="RANK") # rank-based fit

# When fitting with autoregressive order 2,
# the estimate of the second order autoregressive coefficient should not be significant,
# since this data is generated with order 1.

# fit3 <- dbfit(x,y,2, nbs = 100, nbscov = 100)
# fit3$rho_CI_1 # The first row is lower bounds, and second row is upper bounds
```

durbin1fit	<i>Durbin stage 1 fit</i>
------------	---------------------------

Description

Function implements the Durbin stage 1 fit

Usage

```
durbin1fit(y, x, arp, method, scores)
```

Arguments

y	the response variable in stage 1, not the original response variable
x	the model matrix in stage 1, not the original design matrix
arp	the order of autoregressive errors.
method	the method to be used for fitting. If "OLS", uses the ordinary least square; If "RANK", uses the rank-based fit.
scores	Default is Wilcoxon scores

Note

This function is for internal use. The main function for users is dbfit.

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

durbin1xy

Creating New X and Y for Durbin Stage 1

Description

Functions provides the tranformed reponse variable and model matrix for Durbin stage 1 fit. For details of the transformation, see the reference.

Usage

```
durbin1xy(y, x, arp)
```

Arguments

y	the orginal response variable
x	the orginal design matrix with first column of all one's (corresponding to the intercept)
arp	the order of autoregressive errors.

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

durbin2fit

Durbin stage 2 fit

Description

Function implements the Durbin stage 1 fit

Usage

```
durbin2fit(y, xc, adjphi, method, scores)
```

Arguments

y	a transformed reponse variable
xc	a transformed design matrix
adjphi	the Durbin stage 1 estimate(s) of the autoregressive parameters rho
method	the method to be used for fitting. If "OLS", uses the ordinary least square; If "RANK", uses the rank-based fit.
scores	Default is Wilcoxon scores

Value

beta	the estimates of regression coefficients
sigma	the estimate of standard deviation of the white noise

Note

This function is for internal use. The main function for users is `dbfit`.

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

fullr

QR decomposition for non-full rank design matrix for Rfit.

Description

With Rfit recent update, it cannot return partial results with singular design matrix (as opposed to `lm`). This function uses QR decomposition for Rfit to resolve this issue, so that `dbfit` can run robust version.

Usage

```
fullr(x, p1)
```

Arguments

x	design matrix, including intercept, i.e. the first column being ones.
p1	number of first few columns of x that are linearly independent.

Note

This function is for internal use.

hmdesign2

the Two-Phase Design Matrix

Description

Returns the design matrix for a two-phase intervention model.

Usage

```
hmdesign2(n1, n2)
```

Arguments

n1	number of obs in phase 1
n2	number of obs in phase 2

Details

It returns a matrix of 4 columns. As discussed in Huitema, Mckean, & Mcknight (1999), in two-phase design: beta0 = intercept, beta1 = slope for Phase 1, beta2 = level change from Phase 1 to Phase 2, and beta3 slope change from Phase 1 to Phase 2.

References

Huitema, B. E., Mckean, J. W., & Mcknight, S. (1999). Autocorrelation effects on least-squares intervention analysis of short time series. *Educational and Psychological Measurement*, 59 (5), 767-786.

Examples

```
n1 <- 15
n2 <- 15
hmdesign2(n1, n2)
```

hmmat

K-Phase Design Matrix

Description

Returns the design matrix for a general k-phase intervention model

Usage

```
hmmat(vecss, k)
```

Arguments

vecss	a vector of length k with each element being the number of observations in each phase
k	number of phases

Details

It returns a matrix of 2*k columns. The design can be unbalanced, i.e. each phase has different observations.

References

Huitema, B. E., McKean, J. W., & McKnight, S. (1999). Autocorrelation effects on least-squares intervention analysis of short time series. *Educational and Psychological Measurement*, 59 (5), 767-786.

See Also

[hmdesign2](#)

Examples

```
# a three-phase design matrix
hmmat(c(10,10,10),3)
```

hypothmat

General Linear Tests of the regression coefficients

Description

Performs general linear tests of the regression coefficients.

Usage

```
hypothmat(sfit, mmat, n, p)
```

Arguments

sfit	the result of a call to dbfit.
mmat	a full row rank $q \times (p+1)$ matrix, where q is the row number of the matrix and p is number of independent variables.
n	total number of observations.
p	number of independent variables.

Details

This function performs the general linear F-test of the form $H_0: M\beta = 0$ vs $H_A: M\beta \neq 0$.

Value

tst	the test statistic
pvf	the p-value of the F-test

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

Examples

```
# data(testdata)
# y<-testdata[,5]
# x<-testdata[,1:4]
# fit1<-dbfit(x,y,1) # OLS fit, default
# a test that H0: b1 = b3 vs HA: b1 != b3
# mat<-matrix(c(1,0,0,-1),nrow=1)
# hypothmat(sfit=fit1,mmat=mat,n=40,p=4)
```

lagx

Lag Functions

Description

For preparing the transformed x and y in the Durbin stage 1 fit

Usage

```
lagx(x, s1, s2)
lagmat(x, p)
```

Arguments

x	a vector or the design matrix, including intercept, i.e. the first column being ones.
s1	starting index of the slice.
s2	end index of the slice.
p	the order of autoregressive errors.

Note

These function are for internal use.

 nurho

Creating a new response variable for Durbin stage 2

Description

It returns a new response variable (vector) for Durbin stage 2.

Usage

```
nurho(yc, adjphi)
```

Arguments

yc	the centered response variable y
adjphi	(initial) estimate of rho in Durbin stage 1

Details

see reference.

Note

This function is for internal use. The main function for users is `dbfit`.

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

 print.dbfit

DBfit Internal Print Functions

Description

These functions print the output in a user-friendly manner using the internal R function `print`.

Usage

```
## S3 method for class 'dbfit'
print(x, ...)
## S3 method for class 'summary.dbfit'
print(x, ...)
```

Arguments

x	An object to be printed
...	additional arguments to be passed to print

See Also

[dbfit](#), [summary.dbfit](#)

rhoci2

A fisher type CI of the autoregressive parameter rho

Description

This function returns a Fisher type CI for rho, which is then used to correct the .99 cases.

Usage

```
rhoci2(n, rho, cv)
```

Arguments

n	total number of observations
rho	final estimate of rho, usually .99.
cv	critical value for CI

Details

see reference.

Note

This function is for internal use.

References

Shaofeng Zhang (2017). Ph.D. Dissertation. Rao, C. R. (1952). Advanced statistical methods in biometric research. p. 231

simpgen1hm2*Simulation Data Generating Function*

Description

Generates the simulation data for a two-phase intervention model.

Usage

```
simpgen1hm2(n1, n2, rho, beta = c(0, 0, 0, 0))
```

Arguments

n1	number of obs in phase 1
n2	number of obs in phase 2
rho	pre-defined autoregressive parameter(s)
beta	pre-defined regression coefficients

Details

This function is used for simulations when developing the package. With pre-defined sample sizes in both phases and parameters, it returns a simulated data.

Value

mat	a matrix containing the simulation data. The last column is the response variable. All other columns make up the design matrix.
-----	---

See Also

[hmdesign2](#)

Examples

```
n1 <- 15
n2 <- 15
rho <- 0.6
beta <- c(0,0,0,0)
dat <- simpgen1hm2(n1, n2, rho, beta)
dat
```

simula

*Work Horse Function to implement the Double Bootstrap method***Description**

simula is the original work horse function to implement the DB method. However, when this function returns an estimate of rho to be .99, another work horse function simulacorreption kicks in.

Usage

```
simula(x, y, arp, nbs, nbscov, conf, method, scores)
```

Arguments

x	the design matrix, including intercept, i.e. the first column being ones.
y	the response variable.
arp	the order of autoregressive errors.
nbs	the bootstrap size for the first bootstrap procedure. Default is 500.
nbscov	the bootstrap size for the second bootstrap procedure. Default is 500.
conf	the confidence level of CI for rho, default is 0.95.
method	the method to be used for fitting. If "OLS", uses the ordinary least square <code>lm</code> ; If "RANK", uses the rank-based fit <code>rfi</code> .
scores	Default is Wilcoxon scores

Details

see [dbfit](#).

Note

Users should use `dbfit` to perform the analysis.

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

See Also

[dbfit](#).

simulacorrection	<i>Work Horse Function to Implement the Double Bootstrap Method For .99 Cases</i>
------------------	---

Description

When function `simula` returns an estimate of ρ to be .99, this function kicks in and outputs a corrected estimate of ρ . Currently, this only works for order 1, i.e. for order > 1 , this correction will not get involved.

Usage

```
simulacorrection(x, y, arp, nbs, nbscov, method, scores)
```

Arguments

<code>x</code>	the design matrix, including intercept, i.e. the first column being ones.
<code>y</code>	the response variable.
<code>arp</code>	the order of autoregressive errors.
<code>nbs</code>	the bootstrap size for the first bootstrap procedure. Default is 500.
<code>nbscov</code>	the bootstrap size for the second bootstrap procedure. Default is 500.
<code>method</code>	the method to be used for fitting. If "OLS", uses the ordinary least square <code>lm</code> ; If "RANK", uses the rank-based fit <code>rfit</code> .
<code>scores</code>	Default is Wilcoxon scores

Details

If 0.99 problem is detected, then construct Fisher CI for both initial estimate (in Durbin stage 1) and first bias-corrected estimate (perform only one bootstrap, instead of a loop); if the midpoint of latter is smaller than 0.95, then this midpoint is the final estimate for ρ ; otherwise the midpoint of the former CI is the final estimate.

By default, when function `simula` returns an estimate of ρ to be .99, this function kicks in and outputs a corrected estimate of ρ . However, users can turn the auto correction off by setting `correction="FALSE"` in `dbfit`. Users are encouraged to investigate why the stationarity assumption is violated based on their experience of time series analysis and knowledge of the data.

Note

Users should use `dbfit` to perform the analysis.

References

Shaofeng Zhang (2017). Ph.D. Dissertation.

See Also

[dbfit](#).

summary.dbfit	<i>Summarize the double bootstrap (DB) fit</i>
---------------	--

Description

It summarizes the DB fit in a way that is similar to OLS lm.

Usage

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

Arguments

object	a result of the call to rfit
...	additional arguments to be passed

Value

call	the call to rfit
tab	a table of point estimates, standard errors, t-ratios and p-values
rho1	the Durbin two-stage estimate of rho
adjar	the DB (final) estimate of rho
flag99	an indicator; if 1, it indicates the original fit yields an estimate of rho to be 0.99. Only valid if order 1 is specified.

Examples

```
# data(testdata)
# y<-testdata[,5]
# x<-testdata[,1:4]
# fit1<-dbfit(x,y,1) # OLS fit, default
# summary(fit1)
```

testdata	<i>testdata</i>
----------	-----------------

Description

This data serves as a test data.

Usage

```
data("testdata")
```

Format

A data frame with 40 observations. First 4 columns make up the design matrix, while the last column is the response variable. This data is generated by a two-phase design, with autoregressive order being one, autoregressive coefficient being 0.6 and all regression coefficients being 0. Both the first and second phase have 20 observations.

Examples

```
data(testdata)
```

wrho

Creating a new design matrix for Durbin stage 2

Description

It returns a new design matrix for Durbin stage 2.

Usage

```
wrho(xc, adjphi)
```

Arguments

xc	centered design matrix, no column of ones
adjphi	(initial) estimate of rho in Durbin stage 1

Details

see reference.

Note

This function is for internal use. The main function for users is `dbfit`.

References

McKnight, S. D., McKean, J. W., and Huitema, B. E. (2000). A double bootstrap method to analyze linear models with autoregressive error terms. *Psychological methods*, 5 (1), 87. Shaofeng Zhang (2017). Ph.D. Dissertation.

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