Re: Computing the covariance between regression coefficients

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- *From*: Dick Startz <richardstartz1@xxxxxxxxxxx>
- *Date*: Wed, 11 Jan 2006 06:31:26 −0800

On 10 Jan 2006 20:52:21 −0800, "DanSoper@xxxxxxxxxxx"
<DanSoper@xxxxxxxxxxx> wrote:

>Hi Richard,
>
>Thank you for your prompt reply! The formula that you provided
>generates values that are very close to those contained in the
>asymptotic covariance matrices output by SPSS and SAS. I suspect that
>that the differences are due to rounding error, or perhaps SPSS and SAS
>use a bootstrapping approach to generating the ACOV matrix...
>
>If at all possible, could you provide me with a citation for the
>formula that you provided?
>
>Thanks again,
>
>−DAN

First, be sure you include Ray Koopman's correction. The formula I
gave applies only if the variance of the errors equals 1.0. Guess I
was sleepy.

I don't have a citation handy. I derived it from the matrix
expression.
−Dick
−−−−−−−−−−−−−−−−−−−−−−
Richard Startz RichardStartz@xxxxxxxxxxx
Lundberg Startz Associates
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- ***References***:
  - ♦ ***Computing the covariance between regression coefficients***
    - ◊ *From:* DanSoper@xxxxxxxxxxx
  - ♦ ***Re: Computing the covariance between regression coefficients***
    - ◊ *From:* Dick Startz

- ***Re: Computing the covariance between regression coefficients***
  - *From:* DanSoper@xxxxxxxxxxx

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