Tests for Multivariate Linear Models with the car Package

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It is straightforward to fit multivariate linear models in *R* with the lm function: Simply specify the left-hand side of the linear-model formula as a matrix of responses. *R* also has facilities for testing multivariate linear models via the anova function (as described in Dalgaard, 2007). Although the anova function is very flexible, applied to a multivariate linear model it calculates sequential (often termed "type I") tests, which rarely are of interest, and performing other common tests, especially for repeated-measures designs, is relatively inconvenient. In contrast, the Anova function in the **car** package (associated with Fox and Weisberg, 2011) can perform partial tests for the terms in a multivariate linear model, either obeying the principle of marginality ("type II" tests) or violating it ("type III" tests), including simply specified multivariate and univariate tests for repeated-measures models. In addition, the linearHypothesis function in the **car** package can test arbitrary linear hypothesis for multivariate linear models, including models for repeated measures. Both the Anova and linearHypothesis functions and their associated summary methods return a variety of information useful in further computation on multivariate linear models, such as the graphical display of hypothesis tests (see, e.g., Fox et al., 2009).

References

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