

Package: strucchangeArmadillo (via r-universe)

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Version 1.5-1.1

Title C++ Speedup Functions for strucchange Using the Armadillo Library

Description C++ speedup functions for strucchange using the Armadillo library.

Depends R (>= 2.10.0)

Imports Rcpp (>= 0.12.7)

LinkingTo Rcpp, RcppArmadillo

Suggests strucchange

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URL <https://codeberg.org/zeileis/strucchangeArmadillo/>

BugReports <https://codeberg.org/zeileis/strucchangeArmadillo/issues>

Repository <https://zeileis.r-universe.dev>

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`recresid_cpp`*Recursive Residuals Using the C++ Armadillo Library*

Description

Function for computing the recursive residuals (standardized one step prediction errors) of a linear regression model using the C++ Armadillo library.

Usage

```
recresid_cpp(x, y, start = ncol(x) + 1, end = nrow(x),  
  tol = sqrt(.Machine$double.eps)/ncol(x), ...)
```

Arguments

<code>x, y</code>	specification of the linear regression model by a regressor matrix <code>x</code> and a response variable <code>y</code> .
<code>start, end</code>	integer. Index of the first and last observation, respectively, for which recursive residuals should be computed. By default, the maximal range is selected.
<code>tol</code>	numeric. A relative tolerance for precision of recursive coefficient estimates, see details.
<code>...</code>	<i>currently not used.</i>

Details

See function [recresid](#).

Value

A vector containing the recursive residuals.

See Also

[recresid](#)

Examples

```
y <- rnorm(100) + rep(c(0, 2), each = 50)  
x <- matrix(1, nrow = 100, ncol = 1)  
rr <- recresid_cpp(x, y)  
print(rr)
```

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