

Inferences on Linear Combinations of Regression Coefficients

Inferences on Linear Combinations of Coefficients

```
wages <- read.csv("http://murraylax.org/datasets/wage2.csv");
lmwages <- lm(MonthlyEarnings
  ~ IQ + Knowledge + YearsEdu + YearsExperience + Tenure
  + YearsEdu*YearsExperience,
  data = wages)
cofeq <- matrix(data=lmwages$coefficients, nrow=1)
colnames(cofeq) <- names(lmwages$coefficients)
cofeq[] <- 0
cofeq[1,"YearsExperience"] <- 1
cofeq[1,"YearsEdu:YearsExperience"] <- mean(wages$YearsEdu, na.rm=TRUE)
```