Comparison between lm.beta and scale

Stefan Behrendt

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In the following, three basic examples of standardizing coefficients using (1) lm and lm.beta (left column) and using (2) lm and scale (right column) are shown.

Standardized regression coefficients can be estimated in two different ways:

- 1. by standardizing the variables before estimating the coefficients or
- 2. by standardizing the coefficients after estimating them.

Both procedures, and therefore each of the examples below, result in the same standardized coefficients.

The quality of the estimates is also—nearly—equal, because both solutions depend on the same algorithm of lm.

Differences between the two methods are:

- 1. When using lm.beta, both the standardized and unstandardized coefficients are available simultaneously, whereas the scale-method requires the specification of the desired coefficient.
- 2. In the case of scale, using terms in the regression formula leads to unstandardized coefficients although the variables are standardized.
- 3. Differences between the estimates may occur, being caused by numerical inaccuracy. They are usually so small that they can be ignored.

Example 1. Regression model with intercept

lm.beta(lm(y ~ x, data = dat))

lm(y ~ x, data = scale(dat))

Example 2. Regression model without intercept (uncentered solution/ incomplete standardization)

lm.beta(lm(y ~ 0 + x, data = dat))

lm(y ~ 0 + x, data = scale(dat, center = F))

Example 3. Regression model without intercept (centered solution/ complete standardization)

lm.beta(lm(y ~ 0 + x, data = dat), complete.standardization = T) lm(y ~ 0 + x, data = scale(dat))