Package ‘DebiasInfer’

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Type Package

Title Efficient Inference on High-Dimensional Linear Model with Missing Outcomes

Version 0.2

Description A statistically and computationally efficient debiasing method for conducting valid inference on the high-dimensional linear regression function with missing outcomes. The reference paper is Zhang, Giessing, and Chen (2023) <arXiv:2309.06429>.

URL https://github.com/zhangyk8/Debias-Infer/

BugReports https://github.com/zhangyk8/Debias-Infer/issues

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Suggests MASS, glmnet

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NeedsCompilation no

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DebiasProg . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 2
DebiasProgCV . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 3
DualCD . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 5
DualObj . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 7
SoftThres . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . . 9

Index 10
DebiasProg

The proposed debiasing (primal) program.

Description

This function implements our proposed debiasing (primal) program that solves for the weights for correcting the Lasso pilot estimate.

Usage

DebiasProg(X, x, Pi, gamma_n = 0.1)

Arguments

X The input design n*d matrix.

x The current query point, which is a 1*d array.

Pi An n*n diagonal matrix with (estimated) propensity scores as its diagonal entries.

gamma_n The regularization parameter "\gamma/n". (Default: gamma_n = 0.1.)

Value

The estimated weights by our debiasing program, which is a n-dim vector.

Author(s)

Yikun Zhang, <yikunzhang@foxmail.com>

References


Examples

```r
require(MASS)
require(glmnet)
d = 1000
n = 900

Sigma = array(0, dim = c(d,d)) + diag(d)
rho = 0.1
for(i in 1:(d-1)){
  for(j in (i+1):d){
```
DebiasProgCV

```r
if ((j < i+6) | (j > i+d-6)) {
    Sigma[i,j] = rho
    Sigma[j,i] = rho
}
}
}
}
sig = 1

## Current query point
x_cur = rep(0, d)
x_cur[c(1, 2, 3, 7, 8)] = c(1, 1/2, 1/4, 1/2, 1/8)
x_cur = array(x_cur, dim = c(1,d))

## True regression coefficient
s_beta = 5
beta_0 = rep(0, d)
beta_0[1:s_beta] = sqrt(5)

## Generate the design matrix and outcomes
X_sim = mvrnorm(n, mu = rep(0, d), Sigma)
eps_err_sim = sig * rnorm(n)
Y_sim = drop(X_sim %*% beta_0) + eps_err_sim

obs_prob = 1 / (1 + exp(-1 + X_sim[, 7] - X_sim[, 8]))
R_sim = rep(1, n)
R_sim[runif(n) >= obs_prob] = 0

## Estimate the propensity scores via the Lasso-type generalized linear model
zeta = 5*sqrt(log(d)/n)/n
lr1 = glmnet(X_sim, R_sim, family = "binomial", alpha = 1, lambda = zeta,
             standardize = TRUE, thresh=1e-6)
prop_score = drop(predict(lr1, newx = X_sim, type = "response"))

## Estimate the debiasing weights
w_obs = DebiasProg(X_sim, x_cur, Pi=diag(prop_score), gamma_n = 0.1)
```

DebiasProgCV

The proposed debiasing (primal) program with cross-validation.

Description

This function implements our proposed debiasing program that selects the tuning parameter \( \gamma/n \) by cross-validation and returns the final debiasing weights.

Usage

```r
DebiasProgCV(X, x, prop_score, gamma_lst = NULL, cv_fold = 5, cv_rule = "1se")
```
Arguments

- **X**
  - The input design n*d matrix.

- **x**
  - The current query point, which is a 1*d array.

- **prop_score**
  - An n-dim numeric vector with (estimated) propensity scores as its entries.

- **gamma_lst**
  - A numeric vector with candidate values for the regularization parameter "γ/n". (Default: gamma_lst=NULL. Then, gamma_lst contains 41 equally spacing value between 0.001 and max(abs(x)).)

- **cv_fold**
  - The number of folds for cross-validation on the dual program. (Default: cv_fold=5.)

- **cv_rule**
  - The criteria/rules for selecting the final value of the regularization parameter "γ/n" in the dual program. (Default: cv_rule="1se". The candidate choices include "1se", "minfeas", and "mincv").

Value

- A list that contains three elements.

  - **w_obs**
    - The final estimated weights by our debiasing program.

  - **ll_obs**
    - The final value of the solution to our debiasing dual program.

  - **gamma_n_opt**
    - The final value of the tuning parameter "γ/n" selected by cross-validation.

Author(s)

Yikun Zhang, <yikunzhang@foxmail.com>

References


Examples

```r
require(MASS)
require(glmnet)
d = 1000
n = 900

Sigma = array(0, dim = c(d,d)) + diag(d)
rho = 0.1
for(i in 1:(d-1)){
  for(j in (i+1):d){
    if ((j < i+6) | (j > i+d-6)){
      Sigma[i,j] = rho
      Sigma[j,i] = rho
    }
  }
}
sig = 1
```
## Current query point

```r
x_cur = rep(0, d)
x_cur[c(1, 2, 3, 7, 8)] = c(1, 1/2, 1/4, 1/2, 1/8)
x_cur = array(x_cur, dim = c(1,d))
```

## True regression coefficient

```r
s_beta = 5
beta_0 = rep(0, d)
beta_0[1:s_beta] = sqrt(5)
```

## Generate the design matrix and outcomes

```r
X_sim = mvrnorm(n, mu = rep(0, d), Sigma)
eps_err_sim = sig * rnorm(n)
Y_sim = drop(X_sim %*% beta_0) + eps_err_sim
```

```r
obs_prob = 1 / (1 + exp(-1 + X_sim[, 7] - X_sim[, 8]))
R_sim = rep(1, n)
R_sim[runif(n) >= obs_prob] = 0
```

## Estimate the propensity scores via the Lasso-type generalized linear model

```r
zeta = 5*sqrt(log(d)/n)/n
lr1 = glmnet(X_sim, R_sim, family = "binomial", alpha = 1, lambda = zeta,
             standardize = TRUE, thresh=1e-6)
prop_score = drop(predict(lr1, newx = X_sim, type = "response"))
```

## Estimate the debiasing weights with the tuning parameter selected by cross-validations.

```r
deb_res = DebiasProgCV(X_sim, x_cur, prop_score, gamma_lst = c(0.1, 0.5, 1),
                       cv_fold = 5, cv_rule = '1se')
```

---

### DualCD

**Coordinate descent algorithm for solving the dual form of our debiasing program.**

### Description

This function implements the coordinate descent algorithm for the debiasing dual program. More details can be found in Appendix A of our paper.

### Usage

```r
DualCD(
  X,
  x,
  Pi = NULL,
  gamma_n = 0.05,
  ll_init = NULL,
)```
eps = 1e-09,
max_iter = 5000
)

Arguments

X
The input design n*d matrix.

x
The current query point, which is a 1*d array.

Pi
An n*n diagonal matrix with (estimated) propensity scores as its diagonal entries.

gamma_n
The regularization parameter "γ/n". (Default: gamma_n=0.05.)

ll_init
The initial value of the dual solution vector. (Default: ll_init=NULL. Then, the vector with all-one entries is used.)

eps
The tolerance value for convergence. (Default: eps=1e-9.)

max_iter
The maximum number of coordinate descent iterations. (Default: max_iter=5000.)

Value

The solution vector to our dual debiasing program.

Author(s)

Yikun Zhang, <yikunzhang@foxmail.com>

References


Examples

require(MASS)
require(glmnet)
d = 1000
n = 900

Sigma = array(0, dim = c(d,d)) + diag(d)
rho = 0.1
for(i in 1:(d-1)){
  for(j in (i+1):d){
    if ((j < i+6) | (j > i+d-6)){
      Sigma[i,j] = rho
      Sigma[j,i] = rho
    }
  }
}
sig = 1
## Current query point

```r
x_cur = rep(0, d)
x_cur[c(1, 2, 3, 7, 8)] = c(1, 1/2, 1/4, 1/2, 1/8)
x_cur = array(x_cur, dim = c(1,d))
```

## True regression coefficient

```r
s_beta = 5
beta_0 = rep(0, d)
beta_0[1:s_beta] = sqrt(5)
```

## Generate the design matrix and outcomes

```r
X_sim = mvrnorm(n, mu = rep(0, d), Sigma)
eps_err_sim = sig * rnorm(n)
Y_sim = drop(X_sim %*% beta_0) + eps_err_sim
```

```r
obs_prob = 1 / (1 + exp(-1 + X_sim[, 7] - X_sim[, 8]))
R_sim = rep(1, n)
R_sim[runif(n) >= obs_prob] = 0
```

## Estimate the propensity scores via the Lasso-type generalized linear model

```r
zeta = 5*sqrt(log(d)/n)/n
lr1 = glmnet(X_sim, R_sim, family = "binomial", alpha = 1, lambda = zeta,
standardize = TRUE, thresh=1e-6)
prop_score = drop(predict(lr1, newx = X_sim, type = "response"))
```

## Solve the debiasing dual program

```r
ll_cur = DualCD(X_sim, x_cur, Pi = diag(prop_score), gamma_n = 0.1, ll_init = NULL,
eps=1e-9, max_iter = 5000)
```

---

### DualObj

The objective function of the debiasing dual program.

### Description

This function computes the objective function value of the debiasing dual program.

### Usage

```r
DualObj(X, x, Pi, ll_cur, gamma_n = 0.05)
```

### Arguments

- **X**
  - The input design n*d matrix.
- **x**
  - The current query point, which is a 1*d array.
- **Pi**
  - An n*n diagonal matrix with (estimated) propensity scores as its diagonal entries.
- **ll_cur**
  - The current value of the dual solution vector.
- **gamma_n**
  - The regularization parameter "\(\gamma/n\)". (Default: gamma_n=0.1.)
Value

The value of the objective function of our dual debiasing program.

Author(s)

Yikun Zhang, <yikunzhang@foxmail.com>

References


Examples

```r
require(MASS)
require(glmnet)
d = 1000
n = 900

Sigma = array(0, dim = c(d,d)) + diag(d)
rho = 0.1
for(i in 1:(d-1)){
  for(j in (i+1):d){
    if ((j < i+6) | (j > i+d-6)){
      Sigma[i,j] = rho
      Sigma[j,i] = rho
    }
  }
}
sig = 1

## Current query point
x_cur = rep(0, d)
x_cur[c(1, 2, 3, 7, 8)] = c(1, 1/2, 1/4, 1/2, 1/8)
x_cur = array(x_cur, dim = c(1,d))

## True regression coefficient
s_beta = 5
beta_0 = rep(0, d)
beta_0[1:s_beta] = sqrt(5)

## Generate the design matrix and outcomes
X_sim = mvrnorm(n, mu = rep(0, d), Sigma)
eps_err_sim = sig * rnorm(n)
Y_sim = drop(X_sim %*% beta_0) + eps_err_sim
obs_prob = 1 / (1 + exp(-1 + X_sim[, 7] - X_sim[, 8]))
R_sim = rep(1, n)
R_sim[runif(n) >= obs_prob] = 0

## Estimate the propensity scores via the Lasso-type generalized linear model
```
zeta = 5*sqrt(log(d)/n)
lr1 = glmnet(X_sim, R_sim, family = "binomial", alpha = 1, lambda = zeta, standardize = TRUE, thresh=1e-6)
prop_score = drop(predict(lr1, newx = X_sim, type = "response"))

## Solve the debiasing dual program and estimate the dual objective function value
ll_cur = DualCD(X_sim, x_cur, Pi = diag(prop_score), gamma_n = 0.1, ll_init = NULL, eps=1e-9, max_iter = 5000)
dual_val = DualObj(X_sim, x_cur, Pi=diag(prop_score), ll_cur=ll_cur, gamma_n=0.1)

<table>
<thead>
<tr>
<th>SoftThres</th>
<th>The soft-thresholding function</th>
</tr>
</thead>
</table>

**Description**

This function implements the soft-threshold operator \( S_\lambda(x) = \text{sign}(x) \cdot (x - \lambda)_+ \).

**Usage**

`SoftThres(theta, lamb)`

**Arguments**

- `theta`: The input numeric vector.
- `lamb`: The thresholding parameter.

**Value**

The resulting vector after soft-thresholding.

**Author(s)**

Yikun Zhang, <yikunzhang@foxmail.com>

**Examples**

```r
a = c(1,2,4,6)
SoftThres(theta=a, lamb=3)
```
Index

* CV
  DebiasProgCV, 3
* debiasing
  DebiasProg, 2
  DebiasProgCV, 3
  DualCD, 5
* dual
  DualCD, 5
* primal
  DebiasProg, 2
* program
  DebiasProg, 2
  DebiasProgCV, 3
  DualCD, 5
* utility
  DualObj, 7
  SoftThres, 9
* with
  DebiasProgCV, 3

DebiasProg, 2
DebiasProgCV, 3
DualCD, 5
DualObj, 7
SoftThres, 9