Package ‘causalOT’

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Author Eric Dunipace [aut, cre] (<https://orcid.org/0000-0001-8909-213X>)
Maintainer Eric Dunipace <edunipace@mail.harvard.edu>
Description Uses optimal transport distances to find probabilistic matching estimators for causal inference. These methods are described in Dunipace, Eric (2021) <arXiv:2109.01991>. The package will build the weights, estimate treatment effects, and calculate confidence intervals via the methods described in the paper. The package also supports several other methods as described in the help files.
License GPL (== 3.0)
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R topics documented:

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barycentric_projection

Barycentric Projection outcome estimation

Description

Barycentric Projection outcome estimation

Usage

barycentric_projection(
    formula,
    data,
    weights,
    separate.samples.on = "z",
    penalty = NULL,
    cost_function = NULL,
    p = 2,
    debias = FALSE,
    cost.online = "auto",
    diameter = NULL,
    niter = 1000L,
    tol = 1e-07,
    ...
)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>formula</td>
<td>A formula object specifying the outcome and covariates.</td>
</tr>
<tr>
<td>data</td>
<td>A data.frame of the data to use in the model.</td>
</tr>
<tr>
<td>weights</td>
<td>Either a vector of weights, one for each observations, or an object of class causalWeights.</td>
</tr>
<tr>
<td>separate.samples.on</td>
<td>The variable in the data denoting the treatment indicator. How to separate samples for the optimal transport calculation</td>
</tr>
<tr>
<td>penalty</td>
<td>The penalty parameter to use in the optimal transport calculation. By default it is $1/\log(n)$.</td>
</tr>
<tr>
<td>cost_function</td>
<td>A user supplied cost function. If supplied, must take arguments x1, x2, and p.</td>
</tr>
<tr>
<td>p</td>
<td>The power to raise the cost function. Default is 2.0. For user supplied cost functions, the cost will not be raised by this power unless the user so specifies.</td>
</tr>
<tr>
<td>debias</td>
<td>Should debiased barycentric projections be used? See details.</td>
</tr>
<tr>
<td>cost.online</td>
<td>Should an online cost algorithm be used? Default is &quot;auto&quot;, which selects an online cost algorithm when the sample size in each group specified by separate.samples.on, $n_0$ and $n_1$, is such that $n_0 \cdot n_1 \geq 5000^2$. Must be one of &quot;auto&quot;, &quot;online&quot;, or &quot;tensorized&quot;. The last of these is the offline option.</td>
</tr>
</tbody>
</table>
diameter  The diameter of the covariate space, if known.
niter  The maximum number of iterations to run the optimal transport problems
tol  The tolerance for convergence of the optimal transport problems
...  Not used at this time.

Details

The barycentric projection uses the dual potentials from the optimal transport distance between the
two samples to calculate projections from one sample into another. For example, in the sample of
controls, we may wish to know their outcome had they been treated. In general, we then seek to
minimize
\[ \arg\min_\eta \sum_{ij} \text{cost}(\eta_i, y_j)\pi_{ij} \]

where \(\pi_{ij}\) is the primal solution from the optimal transport problem.

These values can also be de-biased using the solutions from running an optimal transport problem

Value

An object of class "bp" which is a list with slots:

- potentials The dual potentials from calculating the optimal transport distance
- penalty The value of the penalty parameter used in calculating the optimal transport distance
- cost_function The cost function used to calculate the distances between units.
- cost_alg A character vector denoting if an \(L_1\) distance, a squared euclidean distance, or other
distance metric was used.
- p The power to which the cost matrix was raised if not using a user supplied cost function.
- debias Whether barycentric projections should be debiased.
- tensorized TRUE/FALSE denoting wether to use offline cost matrices.
- data An object of class dataHolder with the data used to calculate the optimal transport dis-
tance.
- y_a The outcome vector in the first sample.
- y_b The outcome vector in the second sample.
- x_a The covariate matrix in the first sample.
- x_b The covariate matrix in the second sample.
- a The empirical measure in the first sample.
- b The empirical measure in the second sample.
- terms The terms object from the formula.
calc_weight

Examples

if(torch::torch_is_installed()) {
  set.seed(23483)
  n <- 2^5
  pp <- 6
  overlap <- "low"
  design <- "A"
  estimate <- "ATT"
  power <- 2
  data <- causalOT::Hainmueller$new(n = n, p = pp,
      design = design, overlap = overlap)
  data$gen_data()
  weights <- causalOT::calc_weight(x = data,
      z = NULL, y = NULL,
      estimand = estimate,
      method = "NNM")
  df <- data.frame(y = data$get_y(), z = data$get_z(), data$get_x())
  fit <- causalOT::barycentric_projection(y ~ ., data = df,
      weight = weights,
      separate.samples.on = "z",
      niter = 2)
  inherits(fit, "bp")
}

calc_weight | Estimate causal weights

Description

Estimate causal weights

Usage

calc_weight(
  x,
  z,
  estimand = c("ATC", "ATT", "ATE"),
  method = supported_methods(),
  options = NULL,
  weights = NULL,
  ...
)
Arguments

- **x**: A numeric matrix of covariates. You can also pass an object of class `dataHolder` or `DataSim`, which will make argument `z` not necessary.
- **z**: A binary treatment indicator.
- **estimand**: The estimand of interest. One of "ATT", "ATC", or "ATE".
- **method**: The method to estimate the causal weights. Must be one of the methods returned by `supported_methods()`.
- **options**: The options for the solver. Specific options depend on the solver you will be using and you can use the solver specific options functions as detailed below.
- **weights**: The sample weights. Should be `NULL` or have a weight for each observation in the data. Normalized to sum to one.
- **...**: Not used at this time.

Details

We detail some of the particulars of the function arguments below.

**Causal Optimal Transport (COT):**
This is the main method of the package. This method relies on various solvers depending on the particular options chosen. Please see `cotOptions()` for more details.

**Energy Balancing Weights (EnergyBW):**
This is equivalent to COT with an infinite penalty parameter, `options(lambda = Inf)`. Uses the same solver and options as COT, `cotOptions()`.

**Nearest Neighbor Matching with replacement (NNM):**
This is equivalent to COT with a penalty parameter = 0, `options(lambda = 0)`. Uses the same solver and options as COT, `cotOptions()`.

**Synthetic Control Method (SCM):**
The SCM method is equivalent to an OT problem from a different angle. See `scmOptions()`.

**Entropy Balancing Weights (EntropyBW):**
This method balances chosen functions of the covariates specified in the data argument, `x`. See `entBWOptions()` for more details. Hainmueller (2012).

**Stable Balancing Weights (SBW):**
Entropy Balancing Weights with a different penalty parameter, proposed by Zuizarreta (2012). See `sbwOptions()` for more details.

**Covariate Balancing Propensity Score (CBPS):**
The CBPS method of Imai and Ratkovic. Options argument is passed to the function `CBPS()`.

**Logistic Regression or Probit Regression:**
The main methods historically for implementing inverse probability weights. Options are passed directly to the `glm` function from R.
causalWeights-class

Value

An object of class causalWeights

See Also

estimate_effect()

Examples

```r
set.seed(23483)
n <- 2^5
p <- 6
### get data ###
data <- Hainmueller$new(n = n, p = p)
data$gen_data()
x <- data$get_x()
z <- data$get_z()

if (torch::torch_is_installed()) {
  # estimate weights
  weights <- calc_weight(x = x,
                         z = z,
                         estimand = "ATE",
                         method = "COT",
                         options = list(lambda = 0))

  # we can also use the dataSim object directly
  weightsDS <- calc_weight(x = data,
                           z = NULL,
                           estimand = "ATE",
                           method = "COT",
                           options = list(lambda = 0))

  all.equal(weights@w0, weightsDS@w0)
  all.equal(weights@w1, weightsDS@w1)
}
```

causalWeights-class causalWeights class

Description

causalWeights class

Details

This object is returned by the calc_weight function in this package. The slots can be accessed as any S4 object. There is no publicly accessible constructor function.
Slots

\(w_0\) A slot with the weights for the control group with \(n_0\) entries. Weights sum to 1.

\(w_1\) The weights for the treated group with \(n_1\) entries. Weights sum to 1.

estimand A character denoting the estimand targeted by the weights. One of "ATT","ATC", or "ATE".

info A slot to store a variety of info for inference. Currently under development.

method A character denoting the method used to estimate the weights.

penalty A list or the selected penalty parameters, if relevant.

data The dataHolder object containing the original data.

call The call used to construct the weights.

---

**coef.causalEffect**

*Extract treatment effect estimate*

---

**Description**

Extract treatment effect estimate

**Usage**

```r
## S3 method for class 'causalEffect'
coef(object, ...)
```

**Arguments**

- **object** An object of class `causalEffect`
- **...** Not used

**Value**

A number corresponding to the estimated treatment effect

**Examples**

```r
# set-up data
set.seed(1234)
data <- Hainmueller$new()
data$gen_data()

# calculate quantities
weight <- calc_weight(data, method = "Logistic", estimand = "ATE")
tx_eff <- estimate_effect(causalWeights = weight)

all.equal(coef(tx_eff), c(estimate = tx_eff$estimate))
```
cotOptions  Options available for the COT method

Description

Options available for the COT method

Usage

cotOptions(
  lambda = NULL,
  delta = NULL,
  opt.direction = c("dual", "primal"),
  debias = TRUE,
  p = 2,
  cost.function = NULL,
  cost.online = "auto",
  diameter = NULL,
  balance.formula = NULL,
  quick.balance.function = TRUE,
  grid.length = 7L,
  torch.optimizer = torch::optim_rmsprop,
  torch.scheduler = torch::lr_multiplicative,
  niter = 2000,
  nboot = 100L,
  lambda.bootstrap = 0.05,
  tol = 1e-04,
  device = NULL,
  dtype = NULL,
  ...
)

Arguments

lambda  The penalty parameter for the entropy penalized optimal transport. Default is NULL. Can be a single number or a set of numbers to try.
delta   The bound for balancing functions if they are being used. Only available for biased entropy penalized optimal transport. Can be a single number or a set of numbers to try.
opt.direction  Should the optimizer solve the primal or dual problems. Should be one of "dual" or "primal" with a default of "dual" since it is typically faster.
debias  Should debiased optimal transport be used? TRUE or FALSE.
p        The power of the cost function to use for the cost.
cost.function  A function to calculate the pairwise costs. Should take arguments x1, x2, and p. Default is NULL.
cost.online Should an online cost algorithm be used? One of "auto", "online", or "tensorized". "tensorized" is the offline option.
diameter The diameter of the covariate space, if known. Default is NULL.
balance.formula Formula for the balancing functions.
quick.balance.function TRUE or FALSE denoting whether balance function constraints should be selected via a linear program (TRUE) or just checked for feasibility (FALSE). Default is TRUE.
grid.length The number of penalty parameters to explore in a grid search if none are provided in arguments lambda or delta.
torch.optimizer The torch optimizer to use for methods using debiased entropy penalized optimal transport. If debiased is FALSE or opt.direction is "primal", will default to torch::optim_lbfgs(). Otherwise torch::optim_rmsprop() is used.
torch.scheduler The scheduler for the optimizer. Defaults to torch::lr_multiplicative().
niter The number of iterations to run the solver
nboot The number of iterations for the bootstrap to select the final penalty parameters.
lambda.bootstrap The penalty parameter to use for the bootstrap hyperparameter selection of lambda.
tol The tolerance for convergence
device An object of class torch_device denoting which device the data will be located on. Default is NULL which will try to use a gpu if available.
dtype An object of class torch_dtype that determines data type of the data, i.e. double, float, integer. Default is NULL which will try to select for you.
... Arguments passed to the solvers. See details

Value
A list of class cotOptions with the following slots

- lambda The penalty parameter for the optimal transport distance
- delta The constraint for the balancing functions
- opt.direction Whether to solve the primal or dual optimization problems
- debias TRUE or FALSE if debiased optimal transport distances are used
- balance.formula The formula giving how to generate the balancing functions.
- quick.balance.function TRUE or FALSE whether quick balance functions will be run.
- grid.length The number of parameters to check in a grid search of best parameters
- p The power of the cost function
- cost.online Whether online costs are used
- cost.function The user supplied cost function if supplied.
**cotOptions**

- **diameter** The diameter of the covariate space.
- **torch.optimizer** The torch optimizer used for Sinkhorn Divergences
- **torch.scheduler** The scheduler for the torch optimizer
- **solver.options** The arguments to be passed to the torch.optimizer
- **scheduler.options** The arguments to be passed to the torch.scheduler
- **osqp.options** Arguments passed to the osqp function if quick balance functions are used.
- **niter** The number of iterations to run the solver
- **nboot** The number of bootstrap samples
- **lambda.bootstrap** The penalty parameter to use for the bootstrap hyperparameter selection.
- **tol** The tolerance for convergence.
- **device** An object of class torch_device.
- **dtype** An object of class torch_dtype.

### Solvers and distances

The function is setup to direct the COT optimizer to run two basic methods: debiased entropy penalized optimal transport (Sinkhorn Divergences) or entropy penalized optimal transport (Sinkhorn Distances).

**Sinkhorn Distances:**
The optimal transport problem solved is $\min_w OT_\lambda(w, b)$ where

$$OT_\lambda(w, b) = \sum_{ij} C(x_i, x_j)P_{ij} + \lambda \sum_{ij} P_{ij} \log(P_{ij}),$$

such that the rows of the matrix $P_{ij}$ sum to $w$ and the columns sum to $b$. In this case $C(\cdot)$ is the cost between units $i$ and $j$.

**Sinkhorn Divergences:**
The Sinkhorn Divergence solves

$$\min_w OT_\lambda(w, b) - 0.5 OT_\lambda(w, w) - 0.5 \ast OT_\lambda(b, b).$$

The solver for this function uses the torch package in R and by default will use the optim_rmsprop solver. Your desired torch optimizer can be passed via torch.optimizer with a scheduler passed via torch.scheduler. GPU support is available as detailed in the torch package. Additional arguments in ... are passed as extra arguments to the torch optimizer and schedulers as appropriate.

### Function balancing

There may be certain functions of the covariates that we wish to balance within some tolerance, $\delta$. For these functions $B$, we will desire

$$\frac{\sum_{i:Z_i=0} w_i B(x_i) - \sum_{j:Z_j=1} B(x_j)/n_1}{\sigma} \leq \delta$$

where in this case we are targeting balance with the treatment group for the ATT. $\sigma$ is the pooled standard deviation prior to balancing.
Cost functions

The cost function specifies pairwise distances. If argument `cost.function` is NULL, the function will default to using $L_p$ distances with a default $p = 2$ supplied by the argument `p`. So for $p = 2$, the cost between units $x_i$ and $x_j$ will be

$$C(x_i, x_j) = \frac{1}{2} \|x_i - x_j\|_2^2.$$

If `cost.function` is provided, it should be a function that takes arguments `x1`, `x2`, and `p`: `function(x1, x2, p){...}`.

Examples

```r
if (torch::torch_is_installed()) {
  opts1 <- cotOptions(lambda = 1e3, torch.optimizer = torch::optim_rmsprop)
  opts2 <- cotOptions(lambda = NULL)
  opts3 <- cotOptions(lambda = seq(0.1, 100, length.out = 7))
}
```

---

CRASH3

**CRASH3 data example**

Description

CRASH3 data example

CRASH3 data example

Details

Returns the CRASH3 data. Note that `gen_data()` will initialize the fixed data for x and y, but z is generated from Binom(0.5).

Value

An R6 object of class `DataSim`

Super class

`causalOT::DataSim` -> CRASH3

Public fields

`site_id` The site of the observation in terms of the original RCT.
Methods

Public methods:

• CRASH3$gen_data()
• CRASH3$gen_x()
• CRASH3$gen_y()
• CRASH3$gen_z()
• CRASH3$new()
• CRASH3$clone()

Method \texttt{gen\_data()}: The site ID for the observations
Draws new treatment indicators. x and y data are fixed.

\textit{Usage:}
CRASH3$gen_data()

Method \texttt{gen\_x()}: Sets up the covariate data. This data is fixed.

\textit{Usage:}
CRASH3$gen_x()

Method \texttt{gen\_y()}: Sets up the outcome data. This data is fixed.

\textit{Usage:}
CRASH3$gen_y()

Method \texttt{gen\_z()}: Sets up the treatment indicator. Drawn as $Z \sim \text{Binom}(0.5)$

\textit{Usage:}
CRASH3$gen_z()

Method \texttt{new()}: Initializes the CRASH3 object.

\textit{Usage:}
CRASH3$new(n = \text{NULL}, p = \text{NULL}, \text{param} = \text{list()}, \text{design} = \text{NA\_character\_}, ...)\

\textit{Arguments:}
\begin{itemize}
  \item \texttt{n} Not used. Maintained for symmetry with other DataSim objects.
  \item \texttt{p} Not used. Maintained for symmetry with other DataSim objects.
  \item \texttt{param} Not used. Maintained for symmetry with other DataSim objects.
  \item \texttt{design} Not used
  \item \texttt{...} Not used
\end{itemize}

\textit{Examples:}
crash <- CRASH3$new()
crash$gen_data()
crash$get_n()
crash$site_id

Method \texttt{clone()}: The objects of this class are cloneable with this method.

\textit{Usage:}
CRASH3$clone(deep = \text{FALSE})

\textit{Arguments:}
\begin{itemize}
  \item \texttt{deep} Whether to make a deep clone.
Examples

```r
# Method `CRASH3$new`
# ------------------------------------------------
crash <- CRASH3$new()
crash$gen_data()
crash$gen_n()
crash$site_id
```

**Description**

dataHolder

**Usage**

dataHolder(x, z, y = NA_real_, weights = NA_real_)

**Arguments**

- `x` the covariate data. Can be a matrix, an object of class dataHolder or a DataSim object. The latter two object types won’t need arguments `z` or `y`.
- `z` the treatment indicator
- `y` the outcome data
- `weights` the empirical distribution of the sample

**Details**

Creates an object used internally by the causalOT package for data management.

**Value**

Returns an object of class dataHolder with slots

- `x` matrix. A matrix of confounders.
- `z` integer. The treatment indicator, $z_i \in \{0, 1\}$.
- `y` numeric. The outcome data.
- `n0` integer. The number of observations where $z==0$
- `n1` integer. The number of observations where $z==1$
- `weights` numeric. The empirical distribution of the full sample.
Examples

```r
x <- matrix(0, 100, 10)
z <- stats::rbinom(100, 1, 0.5)

# don't need to provide outcome
# function will assume each observation gets equal mass
dataHolder(x = x, z = z)
```

---

**DataSim**  
*R6 Data Generating Parent Class*

**Description**

R6 Data Generating Parent Class

**Details**

Can be used to make your own data simulation class. Should have the same slots listed in this class at a minimum, but you can add your own, of course. An easy way to do this is to make your class inherit from this one. See the example.

**Value**

An **R6** object

**Methods**

**Public methods:**

- `DataSim$get_x()`
- `DataSim$get_y()`
- `DataSim$get_z()`
- `DataSim$get_n()`
- `DataSim$get_x1()`
- `DataSim$get_x0()`
- `DataSim$get_p()`
- `DataSim$get_tau()`
- `DataSim$gen_data()`
- `DataSim$clone()`

**Method** `get_x()`: Gets the covariate data

*Usage:*

```
DataSim$get_x()
```

**Method** `get_y()`: Gets the outcome vector
Usage:
DataSim$get_y()

Method get_z(): Gets the treatment indicator
Usage:
DataSim$get_z()

Method get_n(): Gets the number of observations
Usage:
DataSim$get_n()

Method get_x1(): Gets the covariate data for the treated individuals
Usage:
DataSim$get_x1()

Method get_x0(): Gets the covariate data for the control individuals
Usage:
DataSim$get_x0()

Method get_p(): Gets the dimensionality covariate data
Usage:
DataSim$get_p()

Method get_tau(): Gets the individual treatment effects
Usage:
DataSim$get_tau()

Method gen_data(): Generates the data. Default is an empty function
Usage:
DataSim$gen_data()

Method clone(): The objects of this class are cloneable with this method.
Usage:
DataSim$clone(deep = FALSE)

Arguments:
depth Whether to make a deep clone.

Examples
MyClass <- R6::R6Class("MyClass",
  inherit = DataSim,
  public = list(),
  private = list())
Description

Function to turn a data.frame into a dataHolder object.

Usage

```r
df2dataHolder(
    treatment.formula,
    outcome.formula = NA_character_,
    data,
    weights = NA_real_
)
```

Arguments

- **treatment.formula**
  a formula specifying the treatment indicator and covariates. Required.
- **outcome.formula**
  an optional formula specifying the outcome function.
- **data**
  a data.frame with the data
- **weights**
  optional vector of sampling weights for the data

Details

This will take the formulas specified and transform that data.frame into a dataHolder object that is used internally by the causalOT package. Take care if you do not specify an outcome formula that you do not include the outcome in the data.frame. If you are not careful, the function may include the outcome as a covariate, which is not kosher in causal inference during the design phase.

If both outcome.formula and treatment.formula are specified, it will assume you are in the design phase, and create a combined covariate matrix to balance on the assumed treatment and outcome models.

If you are in the outcome phase of estimation, you can just provide a dummy formula for the treatment.formula like "z ~ 0" just so the function can identify the treatment indicator appropriately in the data creation phase.

Value

Returns an object of class `dataHolder()`
Examples

```r
set.seed(20348)
n <- 15
d <- 3
x <- matrix(stats::rnorm(n*d), n, d)
z <- rbinom(n, 1, prob = 0.5)
y <- rnorm(n)
weights <- rep(1/n, n)
df <- data.frame(x, z, y)
dh <- df2dataHolder(
  treatment.formula = "z ~ ",
  outcome.formula = "y ~ ",
  data = df,
  weights = weights)
```

entBWOptions  

**Options for the Entropy Balancing Weights**

Description

Options for the Entropy Balancing Weights

Usage

```r
entBWOptions(delta = NULL, grid.length = 20L, nboot = 1000L, ...)
```

Arguments

- **delta**
  - A number or vector of tolerances for the balancing functions. Default is NULL which will use a grid search
- **grid.length**
  - The number of values to try in the grid search
- **nboot**
  - The number of bootstrap samples to run during the grid search.
- **...**
  - Arguments passed on to `lbfgsb3c()`

Value

A list of class `entBWOptions` with slots

- `delta` Delta values to try
- `grid.length` The number of parameters to try
- `nboot` Number of bootstrap samples
- `solver.options` A list of options passed to `lbfgsb3c()`
Function balancing

This method will balance functions of the covariates within some tolerance, $\delta$. For these functions $B$, we will desire

$$\frac{\sum_{i:Z_i=0} w_i B(x_i) - \sum_{j:Z_j=1} B(x_j)/n_1}{\sigma} \leq \delta$$

, where in this case we are targeting balance with the treatment group for the ATT. $\sigma$ is the pooled standard deviation prior to balancing.

Examples

```r
opts <- entBWOptions(delta = 0.1)
```

### ESS

**Effective Sample Size**

**Description**

Effective Sample Size

**Usage**

```r
ESS(x)
```

```r
## S4 method for signature 'numeric'
ESS(x)
```

```r
## S4 method for signature 'causalWeights'
ESS(x)
```

**Arguments**

- `x` Either a vector of weights summing to 1 or an object of class `causalWeights`

**Details**

Calculates the effective sample size as described by Kish (1965). However, this calculation has some problems and the `PSIS()` function should be used instead.

**Value**

Either a number denoting the effective sample size or if `x` is of class `causalWeights`, then returns a list of both values in the treatment and control groups.

**Methods (by class)**

- `ESS(numeric)`: default ESS method for numeric vectors
- `ESS(causalWeights)`: ESS method for objects of class `causalWeights`
See Also

PSIS()

Examples

```r
x <- rep(1/100, 100)
ESS(x)
```

estimate_effect  Estimate treatment effects

Description

Estimate treatment effects

Usage

```r
estimate_effect(
  causalWeights,
  x = NULL,
  y = NULL,
  model.function,
  estimate.separately = TRUE,
  augment.estimate = FALSE,
  normalize.weights = TRUE,
  ...
)
```

Arguments

- **causalWeights**: An object of class `causalWeights`
- **x**: A dataHolder, matrix, data.frame, or object of class DataSim. See `calc_weight` for more details how to input the data. If NULL, will use the info in the causalWeights argument.
- **y**: The outcome vector.
- **model.function**: The modeling function to use, if desired. Must take arguments "formula", "data", and "weights". Other arguments passed via . . . , the dots.
- **estimate.separately**: Should the outcome model be estimated separately in each treatment group? TRUE or FALSE.
- **augment.estimate**: Should an augmented, doubly robust estimator be used?
- **normalize.weights**: Should the weights in the causalWeights argument be normalized to sum to one prior to effect estimation?
- **...**: Pass additional arguments to the outcome modeling functions.
Value

an object of class causalEffect

Examples

```r
if ( torch::torch_is_installed() ){
  # set-up data
  data <- Hainmueller$new()
  data$gen_data()

  # calculate quantities
  weight <- calc_weight(data, method = "COT",
                        estimand = "ATT",
                        options = list(lambda = 0))
  tx_eff <- estimate_effect(causalWeights = weight)

  # get estimate
  print(tx_eff@estimate)
  all.equal(coef(tx_eff), c(estimate = tx_eff@estimate))
}
```

Hainmueller data example

Description

Hainmueller data example

Details

Generates the data as described in Hainmueller (2012).

Value

An R6 object of class DataSim

Super class

causalOT::DataSim -> Hainmueller

Methods

Public methods:

- Hainmueller$gen_data()
- Hainmueller$gen_x()
- Hainmueller$gen_y()
Hainmueller$gen_z()
Hainmueller$new()
Hainmueller$get_design()
Hainmueller$get_pscore()
Hainmueller$clone()

Method gen_data(): Generates the data

Usage:
Hainmueller$gen_data()

Method gen_x(): Generates the covariate data

Usage:
Hainmueller$gen_x()

Method gen_y(): Generates the outcome data

Usage:
Hainmueller$gen_y()

Method gen_z(): Generates the treatment indicator

Usage:
Hainmueller$gen_z()

Method new(): Generates the Hainmueller R6 class

Usage:
Hainmueller$new(
  n = 100,
  p = 6,
  param = list(),
  design = "A",
  overlap = "low",
  ...
)

Arguments:

n The number of observations
p The dimensions of the covariates. Fixed to 6.
param The data generating parameters fed as a list.
design One of "A" or "B". See details.
overlap One of "high", "low", or "medium". See details.
... Extra arguments. Currently unused.

Details:

Design:
Design "A" is the setting where the outcome is generated from a linear model, \( Y(0) = Y(1) = X_1 + X_2 + X_3 - X_4 + X_5 + X_6 + \eta \) and design "B" is where the outcome is generated from the non-linear model \( Y(0) = Y(1) = (X_1 + X_2 + X_5)^2 + \eta \).
Overlap:
The treatment indicator is generated from \( Z = 1(X_1 + 2X_2 - 2X_3 - X_4 - 0.5X_5 + X_6 + \nu > 0) \), where \( \nu \) depends on the overlap selected. If overlap is "high", then \( \nu \sim N(0, 100) \). If overlap is "low", then \( \nu \sim N(0, 30) \). Finally, if overlap is "medium", then \( \nu \) is drawn from a \( \chi^2 \) with 5 degrees of freedom that is scaled and centered to have mean 0.5 and variance 67.6.

Returns: An object of class DataSim.

Examples:
```r
data <- Hainmueller$new(n = 100, p = 6, design = "A", overlap = "low")
data$gen_data()
print(data$get_x()[1:2,])
```

Method get_design(): Returns the chosen design parameters

Usage:
```r
Hainmueller$get_design()
```

Method get_pscore(): Returns the true propensity score

Usage:
```r
Hainmueller$get_pscore()
```

Method clone(): The objects of this class are cloneable with this method.

Usage:
```r
Hainmueller$clone(deep = FALSE)
```

Arguments:

- deep Whether to make a deep clone.

Examples

```r
## Method `Hainmueller$new'

data <- Hainmueller$new(n = 100, p = 6, design = "A", overlap = "low")
data$gen_data()
print(data$get_x()[1:2,])
```

LaLonde data example

Description

LaLonde data example
LaLonde data example
Details

Returns the LaLonde data as used by Dehjia and Wahba. Note the data is fixed and gen_data() will just initialize the fixed data.

Value

An R6 object of class DataSim

Super class

causalOT::DataSim -> LaLonde

Methods

Public methods:

• LaLonde$gen_data()
• LaLonde$get_tau()
• LaLonde$gen_x()
• LaLonde$gen_y()
• LaLonde$gen_z()
• LaLonde$new()
• LaLonde$get_design()
• LaLonde$clone()

Method gen_data(): Sets up the data

Usage:
LaLonde$gen_data()

Method get_tau(): Returns the experimental treatment effect, $1794

Usage:
LaLonde$get_tau()

Method gen_x(): Sets up the covariate data

Usage:
LaLonde$gen_x()

Method gen_y(): Sets up the outcome data

Usage:
LaLonde$gen_y()

Method gen_z(): Sets up the treatment indicator

Usage:
LaLonde$gen_z()

Method new(): Initializes the LaLonde object.

Usage:
LaLonde$new(n = NULL, p = NULL, param = list(), design = "NSW", ...)

Arguments:
n  Not used. Maintained for symmetry with other DataSim objects.
p  Not used. Maintained for symmetry with other DataSim objects.
param  Not used. Maintained for symmetry with other DataSim objects.
design  One of "NSW" or "Full". "NSW" uses the original experimental data from the job training program while option "Full" uses the treated individuals from LaLonde's study and compares them to individuals from the Current Population Survey as controls.
...

Examples:
nsw <- LaLonde$new(design = "NSW")
nsw$gen_data()
nsw$get_n()

obs.study <- LaLonde$new(design = "Full")
obstudy$gen_data()
obstudy$get_n()

Method get_design(): Returns the chosen design parameters

Usage:
LaLonde$get_design()

Method clone(): The objects of this class are cloneable with this method.

Usage:
LaLonde$clone(deep = FALSE)

Arguments:
deep  Whether to make a deep clone.

Examples

## Method `LaLonde$new`

```r
nsw <- LaLonde$new(design = "NSW")
nsw$gen_data()
nsw$get_n()

obs.study <- LaLonde$new(design = "Full")
obstudy$gen_data()
obstudy$get_n()
```
mean_balance

Description

This function will calculate the difference in means between treatment groups standardized by the pooled standard-deviation of the respective covariates.

Usage

mean_balance(x = NULL, z = NULL, weights = NULL, ...)

Arguments

x
Either a matrix, an object of class dataHolder, or an object of class DataSim

z
A integer vector denoting the treatments of each observations. Can be null if x is a DataSim object or already of class dataHolder.

weights
An object of class causalWeights.

...
Not used at this time.

Value

A vector of mean balances

Examples

n <- 100
p <- 6
x <- matrix(stats::rnorm(n * p), n, p)
z <- stats::rbinom(n, 1, 0.5)
weights <- calc_weight(x = x, z = z, estimand = "ATT", method = "Logistic")
mb <- mean_balance(x = x, z = z, weights = weights)
print(mb)

Measure

An R6 Class for setting up measures

Description

An R6 Class for setting up measures
Measure

Usage

Measure(
    x,
    weights = NULL,
    probability.measure = TRUE,
    adapt = c("none", "weights", "x"),
    balance.functions = NA_real_,
    target.values = NA_real_,
    dtype = NULL,
    device = NULL
)

Arguments

x       The data points
weights The empirical measure. If NULL, assigns equal weight to each observation
probability.measure Is the empirical measure a probability measure? Default is TRUE.
adapt   Should we try to adapt the data ("x"), the weights ("weights"), or neither ("none"). Default is "none".
balance.functions A matrix of functions of the covariates to target for mean balance. If NULL and target.values are provided, will use the data in x.
target.values The targets for the balance functions. Should be the same length as columns in balance.functions.
dtype The torch_tensor dtype or NULL.
device The device to have the data on. Should be result of torch::torch_device() or NULL.

Value

Returns a Measure object

Public fields

balance.functions the functions of the data that we want to adjust towards the targets
balance_target the values the balance_functions are targeting
adapt What aspect of the data will be adapted. One of "none","weights", or "x".
device the torch::torch_device of the data.
dtype the torch::torch_dtype of the data.
n the rows of the covariates, x.
d the columns of the covariates, x.
probability_measure is the measure a probability measure?
Active bindings

grad  gets or sets gradient
init_weights  returns the initial value of the weights
init_data  returns the initial value of the data
requires_grad  checks or turns on/off gradient
weights  gets or sets weights
x  Gets or sets the data

Methods

Public methods:

• Measure$detach()
• Measure$get_weight_parameters()
• Measure$clone()

Method detach(): generates a deep clone of the object without gradients.

Usage:
Measure$detach()

Method get_weight_parameters(): Makes a copy of the weights parameters.

Usage:
Measure$get_weight_parameters()

Method clone(): The objects of this class are cloneable with this method.

Usage:
Measure$clone(deep = FALSE)

Arguments:
depth  Whether to make a deep clone.

Examples

if(torch::torch_is_installed()) {
  m <- Measure(x = matrix(0, 10, 2), adapt = "none")
  print(m)
  m$x
  m$x <- matrix(1,10,2)  # must have same dimensions
  m$x
  m$weights
  m$weights <- 1:10/sum(1:10)
  m$weights

  # with gradients
  m <- Measure(x = matrix(0, 10, 2), adapt = "weights")
  m$requires_grad # TRUE
  m$requires_grad <- "none"  # turns off
  m$requires_grad # FALSE
m$requires_grad <- "x"
m$requires_grad # TRUE
m <- Measure(matrix(0, 10, 2), adapt = "none")
m$grad # NULL
m <- Measure(matrix(0, 10, 2), adapt = "weights")
loss <- sum(m$weights * 1:10)
loss$backward()
m$grad
# note the weights gradient is on the log softmax scale
# and the first parameter is fixed for identifiability
m$grad <- rep(1,9)
m$grad
}

OTProblem

Object Oriented OT Problem

Description

Object Oriented OT Problem

Usage

OTProblem(measure_1, measure_2, ...)

Arguments

measure_1 An object of class Measure
measure_2 An object of class Measure
... Not used at this time

Value

An R6 object of class "OTProblem"

Public fields

device the torch::torch_device() of the data.
dtype the torch::torch_dtype of the data.
selected_delta the delta value selected after choose_hyperparameters
selected_lambda the lambda value selected after choose_hyperparameters

Active bindings

loss prints the current value of the objective. Only available after the OTProblem$solve() method has been run
penalty Returns a list of the lambda and delta penalties that will be iterated through. To set these values, use the OTProblem$setup_arguments() function.
### Methods

#### Public methods:

- `OTProblem$add()`
- `OTProblem$subtract()`
- `OTProblem$multiply()`
- `OTProblem$divide()`
- `OTProblem$setup_arguments()`
- `OTProblem$solve()`
- `OTProblem$choose_hyperparameters()`
- `OTProblem$info()`
- `OTProblem$clone()`

**Method `add()`**: adds `o2` to the `OTProblem`

*Usage:*

```r
OTProblem$add(o2)
```

*Arguments:*

- `o2` A number or object of class `OTProblem`

**Method `subtract()`**: subtracts `o2` from `OTProblem`

*Usage:*

```r
OTProblem$subtract(o2)
```

*Arguments:*

- `o2` A number or object of class `OTProblem`

**Method `multiply()`**: multiplies `OTProblem` by `o2`

*Usage:*

```r
OTProblem$multiply(o2)
```

*Arguments:*

- `o2` A number or an object of class `OTProblem`

**Method `divide()`**: divides `OTProblem` by `o2`

*Usage:*

```r
OTProblem$divide(o2)
```

*Arguments:*

- `o2` A number or object of class `OTProblem`

**Method `setup_arguments()`**: 

*Usage:*

```r
OTProblem$setup_arguments(
    lambda,
    delta,
    grid.length = 7L,
    cost.function = NULL,
```
\begin{verbatim}
OTProblem

p = 2,
cost.online = "auto",
debias = TRUE,
diameter = NULL,
ot_niter = 1000L,
ot_tol = 0.001
)

Arguments:

lambda The penalty parameters to try for the OT problems. If not provided, function will select some
delta The constraint parameters to try for the balance function problems, if any
grid.length The number of hyperparameters to try if not provided
cost.function The cost function for the data. Can be any function that takes arguments x1, x2, p. Defaults to the Euclidean distance
p The power to raise the cost matrix by. Default is 2
cost.online Should online costs be used? Default is "auto" but "tensorized" stores the cost matrix in memory while "online" will calculate it on the fly.
debias Should debiased OT problems be used? Defaults to TRUE
diameter Diameter of the cost function.

ot_niter Number of iterations to run the OT problems
ot_tol The tolerance for convergence of the OT problems

Returns: NULL

Examples:

ot$setup_arguments(lambda = c(1000,10))

Method solve(): Solve the OTProblem at each parameter value. Must run setup_arguments first.

Usage:

OTProblem$solve(
    niter = 1000L,
    tol = 1e-05,
    optimizer = c("torch", "frank-wolfe"),
    torch_optim = torch::optim_lbfgs,
    torch_scheduler = torch::lr_reduce_on_plateau,
    torch_args = NULL,
    osqp_args = NULL,
    quick.balance.function = TRUE
)

Arguments:

niter The number of iterations to run solver at each combination of hyperparameter values
tol The tolerance for convergence
optimizer The optimizer to use. One of "torch" or "frank-wolfe"
torch_optim The torch optimizer to use. Default is torch::optim::lbfgs
\end{verbatim}
torch_scheduler The `torch::lr_scheduler` to use. Default is `torch::lr_reduce_on_plateau`

torch_args Arguments passed to the torch optimizer and scheduler

osqp_args Arguments passed to `osqp::osqpSettings()` if appropriate

quick.balance.function Should `osqp::osqp()` be used to select balance function constraints (delta) or not. Default true.

Examples:

```r
ot$solve(niter = 1, torch_optim = torch::optim_rmsprop)
```

**Method** `choose_hyperparameters()`: Selects the hyperparameter values through a bootstrap algorithm

**Usage:**

```r
OTProblem$choose_hyperparameters(
  n_boot_lambda = 100L,
  n_boot_delta = 1000L,
  lambda_bootstrap = Inf
)
```

**Arguments:**

- `n_boot_lambda` The number of bootstrap iterations to run when selecting lambda
- `n_boot_delta` The number of bootstrap iterations to run when selecting delta
- `lambda_bootstrap` The penalty parameter to use when selecting lambda. Higher numbers run faster.

**Examples:**

```r
ot$choose_hyperparameters(n_boot_lambda = 10,
                          n_boot_delta = 10,
                          lambda_bootstrap = Inf)
```

**Method** `info()`: Provides diagnostics after solve and choose_hyperparameter methods have been run.

**Usage:**

```r
OTProblem$info()
```

**Returns:** a list with slots

- `loss` the final loss values
- `iterations` The number of iterations run for each combination of parameters
- `balance.function.differences` The final differences in the balance functions
- `hyperparam.metrics` A list of the bootstrap evaluation for delta and lambda values

**Examples:**

```r
ot$info()
```

**Method** `clone()`: The objects of this class are cloneable with this method.

**Usage:**

```r
OTProblem$clone(deep = FALSE)
```

**Arguments:**

- `deep` Whether to make a deep clone.
Examples

```r
if (torch::torch_is_installed()) {
  # setup measures
  x <- matrix(1, 100, 10)
  m1 <- Measure(x = x)

  y <- matrix(2, 100, 10)
  m2 <- Measure(x = y, adapt = "weights")

  z <- matrix(3, 102, 10)
  m3 <- Measure(x = z)

  # setup OT problems
  ot1 <- OTProblem(m1, m2)
  ot2 <- OTProblem(m3, m2)
  ot <- 0.5 * ot1 + 0.5 * ot2
  print(ot)

  # setup arguments
  ot$setup_arguments(lambda = 1000)

  # solve
  ot$solve(niter = 1, torch_optim = torch::optim_rmsprop)

  # choose hyperparameters
  ot$choose_hyperparameters(n_boot_lambda = 1,
                             n_boot_delta = 1,
                             lambda_bootstrap = Inf)

  # info
  ot$info()
}
```

**ot_distance**

Optimal Transport Distance
**Description**

Optimal Transport Distance

**Usage**

```r
ot_distance(
  x1,
  x2 = NULL,
  a = NULL,
  b = NULL,
  penalty,
  p = 2,
  cost = NULL,
  debias = TRUE,
  online.cost = "auto",
  diameter = NULL,
  niter = 1000,
  tol = 1e-07
)
```

## S3 method for class 'causalWeights'

```r
ot_distance(
  x1,
  x2 = NULL,
  a = NULL,
  b = NULL,
  penalty,
  p = 2,
  cost = NULL,
  debias = TRUE,
  online.cost = "auto",
  diameter = NULL,
  niter = 1000,
  tol = 1e-07
)
```

## S3 method for class 'matrix'

```r
ot_distance(
  x1,
  x2,
  a = NULL,
  b = NULL,
  penalty,
  p = 2,
  cost = NULL,
  debias = TRUE,
  online.cost = "auto",
  diameter = NULL,
  niter = 1000,
  tol = 1e-07
)
```
ot_distance

niter = 1000,
tol = 1e-07

## S3 method for class 'array'
ot_distance(
x1,
x2,
a = NULL,
b = NULL,
penalty,
p = 2,
cost = NULL,
debias = TRUE,
online.cost = "auto",
diameter = NULL,
niter = 1000,
tol = 1e-07
)

## S3 method for class 'torch_tensor'
ot_distance(
x1,
x2,
a = NULL,
b = NULL,
penalty,
p = 2,
cost = NULL,
debias = TRUE,
online.cost = "auto",
diameter = NULL,
niter = 1000,
tol = 1e-07
)

Arguments

x1
Either an object of class causalWeights or a matrix of the covariates in the first sample

x2
NULL or a matrix of the covariates in the second sample.

a
Empirical measure of the first sample. If NULL, assumes each observation gets equal mass. Ignored for objects of class causalWeights.

b
Empirical measure of the second sample. If NULL, assumes each observation gets equal mass. Ignored for objects of class causalWeights.

penalty
The penalty of the optimal transport distance to use. If missing or NULL, the function will try to guess a suitable value depending if debias is TRUE or FALSE.
\( p \)  
\( L_p \) distance metric power

cost  
Supply your own cost function. Should take arguments \( x_1, x_2, \) and \( p \).
debias  
TRUE or FALSE. Should the debiased optimal transport distances be used.
online.cost  
How to calculate the distance matrix. One of "auto", "tensorized", or "online".
diameter  
The diameter of the metric space, if known. Default is NULL.
niter  
The maximum number of iterations for the Sinkhorn updates
tol  
The tolerance for convergence

Value

For objects of class matrix, numeric value giving the optimal transport distance. For objects of class causalWeights, results are returned as a list for before ('pre') and after adjustment ('post').

Methods (by class)

- \texttt{ot\_distance(causalWeights)}: method for causalWeights class
- \texttt{ot\_distance(matrix)}: method for matrices
- \texttt{ot\_distance(array)}: method for arrays
- \texttt{ot\_distance(torch\_tensor)}: method for torch\_tensors

Examples

```r
if (torch::torch_is_installed()) {
  x <- matrix(stats::rnorm(10*5), 10, 5)
  z <- stats::rbinom(10, 1, 0.5)
  weights <- calc\_weight(x = x, z = z, method = "Logistic", estimand = "ATT")
  ot1 <- ot\_distance(x1 = weights, penalty = 100, p = 2, debias = TRUE, online\_cost = "auto",
                      diameter = NULL)
  ot2 <- ot\_distance(x1 = x[z==0, ], x2 = x[z == 1, ],
                      a = weights@w0/sum(weights@w0), b = weights@w1, penalty = 100, p = 2, debias = TRUE, online\_cost = "auto", diameter = NULL)
  all.equal(ot1\$post, ot2)
}
```

Description

plot.causalWeights
Usage

## S3 method for class 'causalWeights'
plot(
  x,
  r_eff = NULL,
  penalty,
  p = 2,
  cost = NULL,
  debias = TRUE,
  online.cost = "auto",
  diameter = NULL,
  niter = 1000,
  tol = 1e-07,
  ...
)

Arguments

x A causalWeights object

r_eff The r_eff to use for the PSIS_diag() function.

penalty The penalty of the optimal transport distance to use. If missing or NULL, the function will try to guess a suitable value depending if debias is TRUE or FALSE.

p L_p distance metric power

cost Supply your own cost function. Should take arguments x1, x2, and p.

debias TRUE or FALSE. Should the debiased optimal transport distances be used.

online.cost How to calculate the distance matrix. One of "auto", "tensorized", or "online".

diameter The diameter of the metric space, if known. Default is NULL.

niter The maximum number of iterations for the Sinkhorn updates

tol The tolerance for convergence

... Not used at this time

Details

The plot method first calls summary.causalWeights on the causalWeights object. Then plots the diagnostics from that summary object.

Value

The plot method returns an invisible object of class summary_causalWeights.

See Also

summary.causalWeights()
An external control trial of treatments for post-partum hemorrhage

Description
A dataset evaluating treatments for post-partum hemorrhage. The data contain treatment groups receiving misoprostol vs potential controls from other locations that received only oxytocin. The data is stored as a numeric matrix.

Usage
data(pph)

Format
A matrix with 802 rows and 17 variables

Details
The variables are as follows:

- **cum_blood_20m.** The outcome variable denoting cumulative blood loss in mL 20 minutes after the diagnosis of post-partum hemorrhage (650 – 2000).
- **tx.** The treatment indicator of whether an individual received misoprostol (1) or oxytocin (0).
- **age.** the mother’s age in years (15 – 43).
- **no_educ.** whether a woman had no education (1) or some education (0).
- **num_livebirth.** the number of previous live births.
- **cur_married.** whether a mother is currently married (1 = yes, 0 = no).
- **gest_age.** the gestational age of the fetus in weeks (35 – 43).
- **prev_pphyes.** whether the woman has had a previous post-partum hemorrhage.
- **hb_test.** the woman’s hemoglobin in mg/dL (7 – 15).
- **induced_laboryes.** whether labor was induced (1 = yes, 0 = no).
- **augmented_laboryes.** whether labor was augmented (1 = yes, 0 = no).
- **early_cordclampyes.** whether the umbilical cord was clamped early (1 = yes, 0 = no).
- **control_cordtractionyes.** whether cord traction was controlled (1 = yes, 0 = no).
- **uterine_massageyes.** whether a uterine massage was given (1 = yes, 0 = no).
- **placenta.** whether placenta was delivered before treatment given (1 = yes, 0 = no).
- **bloodlossattx.** amount of blood lost when treatment given (500 mL – 1800 mL)
- **sitecode.** Which site is the individual from? (1 = Cairo, Egypt, 2 = Turkey, 3 = Hocmon, Vietnam, 4 = Cuchi, Vietnam, and 5 Burkina Faso).
Source

Data from the following Harvard Dataverse:


The data was originally analyzed in


predict.bp

Predict method for barycentric projection models

Usage

## S3 method for class 'bp'
predict(
  object,
  newdata = NULL,
  source.sample,
  cost_function = NULL,
  niter = 1000,
  tol = 1e-07,
  ...
)

Arguments

object An object of class "bp"
newdata a data.frame containing new observations
source.sample a vector giving the sample each observations arise from
cost_function a cost metric between observations
niter number of iterations to run the barycentric projection for powers > 2.
tol Tolerance on the optimization problem for projections with powers > 2.
... Dots passed to the lbfgs method in the torch package.
Examples

```r
if(torch::torch_is_installed()) {
  set.seed(23483)
  n <- 2^5
  pp <- 6
  overlap <- "low"
  design <- "A"
  estimate <- "ATT"
  power <- 2
  data <- causalOT::Hainmueller$new(n = n, p = pp,
         design = design, overlap = overlap)

  data$gen_data()

  weights <- causalOT::calc_weight(x = data,
         z = NULL, y = NULL,
         estimand = estimate,
         method = "NNM")

  df <- data.frame(y = data$get_y(), z = data$get_z(), data$get_x())

  # undebiased
  fit <- causalOT::barycentric_projection(y ~ ., data = df,
         weight = weights,
         separate.samples.on = "z", niter = 2)

  # debiased
  fit_d <- causalOT::barycentric_projection(y ~ ., data = df,
         weight = weights,
         separate.samples.on = "z", debias = TRUE, niter = 2)

  # predictions, without new data
  unbiased_predictions <- predict(fit, source.sample = df$z)
  debiased_predictions <- predict(fit_d, source.sample = df$z)

  isTRUE(all.equal(unname(unbiased_predictions), df$y)) # FALSE
  isTRUE(all.equal(unname(debiased_predictions), df$y)) # TRUE
}
```

print.dataHolder

Description

print.dataHolder

Usage

```r
## S3 method for class 'dataHolder'
print(x, ...)
```
PSIS

Arguments

x  
dataHolder object
...

Not used

Description

Pareto-Smoothed Importance Sampling

Usage

PSIS(x, r_eff = NULL, ...)

## S4 method for signature 'numeric'
PSIS(x, r_eff = NULL, ...)

## S4 method for signature 'causalWeights'
PSIS(x, r_eff = NULL, ...)

## S4 method for signature 'list'
PSIS(x, r_eff = NULL, ...)

PSIS.diag(x, ...)

## S4 method for signature 'numeric'
PSIS.diag(x, r_eff = NULL)

## S4 method for signature 'causalWeights'
PSIS.diag(x, r_eff = NULL)

## S4 method for signature 'causalPSIS'
PSIS.diag(x, ...)

## S4 method for signature 'list'
PSIS.diag(x, r_eff = NULL)

## S4 method for signature 'psis'
PSIS.diag(x, r_eff = NULL)

Arguments

x  
For PSIS(), a vector of weights, an object of class causalWeights, or a list with slots "w0" and "w1". For PSIS.diag, the results of a run of PSIS().
$r_{\text{eff}}$ A vector of relative effective sample size with one estimate per observation. If providing an object of class causalWeights, should be a list of vectors with one vector for each sample. See `psis()` from the `loo` package for more details. Updates to the `loo` package now make it so this parameter should be ignored.

... Arguments passed to the `psis()` function.

Details

Acts as a wrapper to the `psis()` function from the `loo` package. It is built to handle the data types found in this package. This method is preferred to the `ESS()` function in causalOT since the latter is prone to error (infinite variances) but will not give good any indication that the estimates are problematic.

Value

For `PSIS()`, returns a list. See `psis()` from `loo` for a description of the outputs. Will give the log of the smoothed weights in slot `log_weights`, and in the slot `diagnostics`, it will give the pareto_k parameter (see the pareto-k-diagnostic page) and the n_eff estimates. `PSIS_diag()` returns the diagnostic slot from an object of class "psis".

Methods (by class)

- `PSIS(numeric)`: numeric weights
- `PSIS(causalWeights)`: object of class causalWeights
- `PSIS(list)`: list of weights
- `PSIS_diag(numeric)`: numeric weights
- `PSIS_diag(causalWeights)`: object of class causalWeights diagnostics
- `PSIS_diag(causalPSIS)`: diagnostics from the output of a previous call to `PSIS`
- `PSIS_diag(list)`: a list of objects
- `PSIS_diag(psis)`: output of `PSIS` function

See Also

- `ESS()`

Examples

```r
x <- runif(100)
w <- x/sum(x)
res <- PSIS(x = w, r_eff = 1)
PSIS_diag(res)
```
sbwOptions

Options for the SBW method

Description
Options for the SBW method

Usage
sbwOptions(delta = NULL, grid.length = 20L, nboot = 1000L, ...)

Arguments
- **delta**: A number or vector of tolerances for the balancing functions. Default is NULL which will use a grid search.
- **grid.length**: The number of values to try in the grid search.
- **nboot**: The number of bootstrap samples to run during the grid search.
- **...**: Arguments passed on to `osqpSettings()`

Value
A list of class `sbwOptions` with slots
- `delta`: Delta values to try
- `grid.length`: The number of parameters to try
- `sumto1`: Forced to be TRUE. Weights will always sum to 1.
- `nboot`: Number of bootstrap samples
- `solver.options`: A list with arguments passed to `osqpSettings()`

Function balancing
This method will balance functions of the covariates within some tolerance, $\delta$. For these functions $B$, we will desire

$$\sum_{i:Z_i=0} w_i B(x_i) - \sum_{j:Z_j=1} B(x_j)/n_1 \leq \delta$$

where in this case we are targeting balance with the treatment group for the ATT. $\sigma$ is the pooled standard deviation prior to balancing.

Examples
```r
opts <- sbwOptions(delta = 0.1)
```
scmOptions

*Options for the SCM Method*

**Description**

Options for the SCM Method

**Usage**

```r
scmOptions(...)```

**Arguments**

```r
...  Arguments passed to the osqpSettings() function which solves the problem.```

**Details**

Options for the solver used in the optimization of the Synthetic Control Method of Abadie and Gardeazabal (2003).

**Value**

A list with arguments to pass to `osqpSettings()`

**Examples**

```r
opts <- scmOptions()
```

---

**summary.causalWeights**

*Summary diagnostics for causalWeights*

**Description**

Summary diagnostics for causalWeights

- `print.summary_causalWeights`
- `plot.summary_causalWeights`
Usage

```r
## S3 method for class 'causalWeights'
summary(
  object,
  r_eff = NULL,
  penalty,
  p = 2,
  cost = NULL,
  debias = TRUE,
  online.cost = "auto",
  diameter = NULL,
  niter = 1000,
  tol = 1e-07,
  ...
)

## S3 method for class 'summary_causalWeights'
print(x, ...)  

## S3 method for class 'summary_causalWeights'
plot(x, ...)
```

Arguments

- `object`: an object of class `causalWeights`
- `r_eff`: The r_eff used in the PSIS calculation. See `PSIS_diag()`
- `penalty`: The penalty parameter to use
- `p`: The power of the Lp distance to use. Overridden by argument `cost`
- `cost`: A user supplied cost function. Should take arguments x1, x2, p.
- `debias`: Should debiased optimal transport distances be used. TRUE or FALSE
- `online.cost`: Should the cost be calculated online? One of "auto", "tensorized", or "online".
- `diameter`: the diameter of the covariate space. Default is NULL.
- `niter`: the number of iterations to run the optimal transport distances
- `tol`: the tolerance for convergence for the optimal transport distances
- `...`: Not used
- `x`: an object of class "summary_causalWeights"

Value

The summary method returns an object of class "summary_causalWeights".

Functions

- `print(summary_causalWeights)`: print method
- `plot(summary_causalWeights)`: plot method
Examples

```r
if(torch::torch_is_installed()) {
  n <- 2^6
  p <- 6
  overlap <- "high"
  design <- "A"
  estimand <- "ATE"

  original <- Hainmueller$new(n = n, p = p, 
                              design = design, overlap = overlap)
  original$gen_data()
  weights <- calc_weight(x = original, estimand = estimand, method = "Logistic")
  s <- summary(weights)
  plot(s)
}
```

---

**supported_methods**

**Supported Methods**

**Description**

Supported Methods

**Usage**

```r
supported_methods()
```

**Value**

A character list with supported methods. Note "COT" is the same as "Wasserstein". We provide the second name for backwards compatibility.

**Examples**

```r
supported_methods()
```

---

**vcov.causalEffect**

*Get the variance of a causalEffect*

**Description**

Get the variance of a causalEffect

**Usage**

```r
# S3 method for class 'causalEffect'
vcov(object, ...)```
vcov.causalEffect

Arguments

object An object of class causalEffect
... Passed on to the sandwich estimator if there is a model fit that supports one

Value

The variance of the treatment effect as a matrix

Examples

# set-up data
set.seed(1234)
data <- Hainmueller$new()
data$gen_data()

# calculate quantities
weight <- calc_weight(data, estimand = "ATT", method = "Logistic")
tx_eff <- estimate_effect(causalWeights = weight)

vcov(tx_eff)
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