Package: EpiForsk (via r-universe)

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Description This is a collection of assorted functions and examples collected from various projects. Currently we have functionalities for simplifying overlapping time intervals, Charlson comorbidity score constructors for Danish data, getting frequency for multiple variables, getting standardized output from logistic and log-linear regressions, sibling design linear regression functionalities a method for calculating the confidence intervals for functions of parameters from a GLM, Bayes equivalent for hypothesis testing with asymptotic Bayes factor, and several help functions for generalized random forest analysis using 'grf'.

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Description

This is a collection of assorted functions and examples collected from various projects. Currently we have functionalities for simplifying overlapping time intervals, Charlson comorbidity score constructors for Danish data, getting frequency for multiple variables, getting standardized output from logistic and log-linear regressions, sibling design linear regression functionalities a method for calculating the confidence intervals for functions of parameters from a GLM, Bayes equivalent for hypothesis testing with asymptotic Bayes factor, and several help functions for generalized random forest analysis using the grf package.

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.datatable.aware

make package data table aware

Description

This package uses data.table as a fast alternative to dplyr in cases where performance is essential.

Usage

.datatable.aware

Format

An object of class logical of length 1.

 $\verb"adls_timevarying_region_data"$

Simulated Time-Varying Residence Data

Description

A dataset of simulated time-varying residence and gender data.

Usage

```
adls_timevarying_region_data
```

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Format

andh_forest_data:
A data frame with 546 rows and 7 columns describing 100 people:
id an id number
dob date of birth
region region of Denmark
move_in date of moving to region
move_out date of moving away from region
gender gender of the person
claim whether or not the person made a claim here

andh_forest_data

Example Data for Husby's Forest Plot Vignette

Description

A data example for the construction of a multi faceted forest plot.

Usage

andh_forest_data

Format

andh_forest_data:

A data frame with 18 rows and 12 columns:

type text formattaing, bold/plain

indent number of indents in final formatting

text description text

A_est point estimate in first figure column

A_l lower limit of confidence interval in first figure column

A_u upper limit of confidence interval in first figure column

B_est point estimate in second figure column

B_l lower limit of confidence interval in second figure column

B_u upper limit of confidence interval in second figure column

C_est point estimate in third figure column

C_l lower limit of confidence interval in third figure column

C_u upper limit of confidence interval in third figure column

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braid_rows

Bind lists of list of multiple data frames by row

Description

Row binds the matching innermost data frames in a list of lists. This is essentially a list inversion purrr::list_transpose() with row-binding dplyr::bind_rows()

Usage

```
braid_rows(list)
```

Arguments

list

A list of lists of data.frames where matching innermost elements must be bound together row-wise.

Value

A list of data. frames with the combined information from the inputted list.

```
# A simple example
lst <- lapply(1:5, function(x) {</pre>
    "A" = data.frame("first" = x, "second" = rnorm(x)),
    "B" = data.frame("info" = 1, "other" = 3)
  )
})
braid_rows(lst)
# An example with an additional layer and jagged innermost info
lapply(c(28, 186, 35), function(len) {
  lapply(c("a", "b"), function(x) {
    res <- list(
      "descriptive" = data.frame(
         risk = len,
         event = x,
         var = 1,
         other = 2
       ),
      "results" = data.frame(
         risk = len,
         event = x,
         important = 4:7,
         new = 3:6
      )
    if (len < 30) {
```

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```
res <- c(res, list("additional" = data.frame(helps = "extra data")))
}
return(res)
}) |> braid_rows()
}) |> braid_rows()
```

CATESurface

Calculate CATE on a surface in the covariate space

Description

Calculates CATE estimates from a causal forest object on a specified surface within the covariate space.

Usage

```
CATESurface(
  forest,
  continuous_covariates,
  discrete_covariates,
  estimate_variance = TRUE,
  grid = 100,
  fixed_covariate_fct = median,
  other_discrete = NULL,
  max_predict_size = 1e+05,
  num_threads = 2
)
```

Arguments

forest

An object of class causal_forest, as returned by causal_forest(). Alternatively, and object of class regression_forest, as returned by regression_forest().

continuous_covariates

character, continuous covariates to use for the surface. Must match names in forest\$X.orig.

discrete_covariates

character, discrete covariates to use for the surface. Note that discrete covariates are currently assumed to be one-hot encoded with columns named {fct_nm}_{lvl_nm}. Names supplied to discrete_covariates should match fct_nm.

estimate_variance

boolean, If TRUE, the variance of CATE estimates is computed.

grid

list, points in which to predict CATE along continuous covariates. Index i in the list should contain a numeric vectors with either a single integer, specifying the number of equally spaced points within the range of the i'th continuous covariate in which to calculate the CATE, or a numeric vector with manually specified

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> points in which to calculate the CATE along the i'th continuous covariate. If all elements of grid specify a number of points, this can be supplied using a numeric vector. If the list is named, the names must match the continuous covariates, grid will be reordered to match the order of continuous_covariates.

fixed_covariate_fct

Function applied to covariates not in the sub-surface which returns the fixed value of the covariate used to calculate the CATE. Must be specified in one of the following ways:

- A named function, e.g. mean.
- An anonymous function, e.g. (x) x + 1 or function(x) x + 1.
- A formula, e.g. $\sim .x + 1$. You must use .x to refer to the first argument. Only recommended if you require backward compatibility with older versions of R.
- A string, integer, or list, e.g. "idx", 1, or list("idx", 1) which are shorthand for $\(x)$ purrr::pluck $(x, "idx"), \(x)$ purrr::pluck $(x, 1), \$ and \(x) purrr::pluck(x, "idx", 1) respectively. Optionally supply .default to set a default value if the indexed element is NULL or does not exist.

other_discrete A data frame, data frame extension (e.g. a tibble), or a lazy data frame (e.g. from dbplyr or dtplyr) with columns covs and 1v1. Used to specify the level of each discrete covariate to use when calculating the CATE. assumes the use of one-hot encoding. covs must contain the name of discrete covariates, and 1v1 the level to use. Set to NULL if none of the fixed covariates are discrete using one-hot-encoding.

max_predict_size

integer, maximum number of examples to predict at a time. If the surface has more points than max_predict_size, the prediction is split up into an appropriate number of chunks.

num_threads

Number of threads used in training. If set to NULL, the software automatically selects an appropriate amount.

Value

Tibble with the predicted CATE's on the specified surface in the covariate space. The tibble has columns for each covariate used to train the input forest, as well as columns output from predict.causal_forest().

Author(s)

KIJA

```
n <- 1000
p <- 3
X <- matrix(rnorm(n * p), n, p) |> as.data.frame()
X_d <- data.frame(</pre>
  X_d1 = factor(sample(1:3, n, replace = TRUE)),
  X_d2 = factor(sample(1:3, n, replace = TRUE))
```

```
X_d <- DiscreteCovariatesToOneHot(X_d)</pre>
X \leftarrow cbind(X, X_d)
W \leftarrow rbinom(n, 1, 0.5)
event_prob <- 1 / (1 + exp(2 * (pmax(2 * X[, 1], 0) * W - X[, 2])))
Y <- rbinom(n, 1, event_prob)</pre>
cf <- grf::causal_forest(X, Y, W)</pre>
cate_surface <- CATESurface(</pre>
  cf,
  continuous_covariates = paste0("V", 1:2),
  discrete_covariates = "X_d1",
  grid = list(
    V1 = 10,
    V2 = -5:5
  ),
  other_discrete = data.frame(
    covs = "X_d2",
    1v1 = "4"
  )
)
```

CausalForestDynamicSubgroups

Calculate CATE in dynamically determined subgroups

Description

Determines subgroups ranked by CATE estimates from a causal_forest object, then calculates comparable CATE estimates in each subgroup and tests for differences.

Usage

```
CausalForestDynamicSubgroups(forest, n_rankings = 3, n_folds = 5, ...)
```

Arguments

```
forest An object of class causal_forest, as returned by causal_forest().

n_rankings Integer, scalar with number of groups to rank CATE's into.

Integer, scalar with number of folds to split data into.

Additional arguments passed to causal_forest() and regression_forest().
```

Details

To evaluate heterogeneity in treatment effect one can split data into groups by estimated CATE (for an alternative, see also RATEOmnibusTest). To compare estimates one must use a model which is not trained on the subjects we wish to compare. To achieve this, data is partitioned into n_folds

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folds and a causal forest is trained for each fold where the fold is left out. If the data has no existing clustering, one causal_forest() is trained with the folds as clustering structure. This enables predictions on each fold where trees using data from the fold are left out for the prediction. In the case of preexisting clustering in the data, folds are sampled within each cluster and combined across clusters afterwards.

Value

A list with elements

- forest_subgroups: A tibble with CATE estimates, ranking, and AIPW-scores for each subject.
- forest_rank_ate: A tibble with the ATE estimate and standard error of each subgroup.
- forest_rank_diff_test: A tibble with estimates of the difference in ATE between subgroups and p-values for a formal test of no difference.
- heatmap_data: A tibble with data used to draw a heatmap of covariate distribution in each subgroup.
- forest_rank_ate_plot: ggplot with the ATE estimates in each subgroup.
- heatmap: ggplot with heatmap of covariate distribution in each subgroup.

Author(s)

KIJA

Examples

```
n <- 800
p <- 3
X <- matrix(rnorm(n * p), n, p) |> as.data.frame()
W <- rbinom(n, 1, 0.5)
event_prob <- 1 / (1 + exp(2 * (pmax(2 * X[, 1], 0) * W - X[, 2])))
Y <- rbinom(n, 1, event_prob)
cf <- grf::causal_forest(X, Y, W)
cf_ds <- CausalForestDynamicSubgroups(cf, 2, 4)</pre>
```

ceiling_dec

Round numbers up to a given number of decimal places

Description

Round numbers up to a given number of decimal places

Usage

```
ceiling_dec(x, digits = 1)
```

10 CForBenefit

Arguments

x a numeric vector
digits integer indicating the number of decimal places

Value

The rounded up numeric vector

CForBenefit

c-for-benefit

Description

Calculates the c-for-benefit, as proposed by D. van Klaveren et al. (2018), by matching patients based on patient characteristics.

Usage

```
CForBenefit(
  forest,
 match = c("covariates", "CATE"),
 match_method = "nearest",
 match_distance = "mahalanobis",
  tau_hat_method = c("risk_diff", "tau_avg"),
  CI = c("simple", "bootstrap", "none"),
  level = 0.95,
  n_bootstraps = 999L,
  time_limit = Inf,
  time_limit_CI = Inf,
  verbose = TRUE,
  Y = NULL,
  W = NULL
 X = NULL
  p_0 = NULL
  p_1 = NULL
  tau_hat = NULL,
)
```

Arguments

```
forest An object of class causal_forest, as returned by causal_forest().

match character, "covariates" to match on covariates or "CATE" to match on estimated CATE.

match_method see matchit.

match_distance see matchit.
```

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tau_hat_method	character, "risk_diff" to calculate the expected treatment effect in matched groups as the risk under treatment for the treated subject minus the risk under control for the untreated subject. "tau_avg" to calculate it as the average treatment effect of matched subject.					
CI	character, "none" for no confidence interval, "simple" to use a normal approximation, and "bootstrap" to use the bootstrap.					
level	numeric, confidence level of the confidence interval.					
n_bootstraps	numeric, number of bootstraps to use for the bootstrap confidence interval computation.					
time_limit	numeric, maximum allowed time to compute C-for-benefit. If limit is reached, execution stops.					
time_limit_CI	numeric, maximum time allowed to compute the bootstrap confidence interval. If limit is reached, the user is asked if execution should continue or be stopped.					
verbose	boolean, TRUE to display progress bar, FALSE to not display progress bar.					
Υ	a vector of outcomes. If provided, replaces forest\$Y.orig.					
W	a vector of treatment assignment; 1 for active treatment; 0 for control If provided, replaces $forest$W.orig.$					
Χ	a matrix of patient characteristics. If provided, replaces forest\$X.orig.					
p_0	a vector of outcome probabilities under control.					
p_1	a vector of outcome probabilities under active treatment.					
tau_hat	a vector of individualized treatment effect predictions. If provided, replaces forest $predictions$.					
	additional arguments for matchit.					

Details

The c-for-benefit statistic is inspired by the c-statistic used with prediction models to measure discrimination. The c-statistic takes all pairs of observations discordant on the outcome, and calculates the proportion of these where the subject with the higher predicted probability was the one who observed the outcome. In order to extend this to treatment effects, van Klaveren et al. suggest matching a treated subject to a control subject on the predicted treatments effect (or alternatively the covariates) and defining the observed effect as the difference between the outcomes of the treated subject and the control subject. The c-for-benefit statistic is then defined as the proportion of matched pairs with unequal observed effect in which the subject pair receiving greater treatment effect also has the highest expected treatment effect.

When calculating the expected treatment effect, van Klaveren et al. use the average CATE from the matched subjects in a pair (tau_hat_method = "mean"). However, this doesn't match the observed effect used, unless the baseline risks are equal. The observed effect is the difference between the observed outcome for the subject receiving treatment and the observed outcome for the subject receiving control. Their outcomes are governed by the exposed risk and the baseline risk respectively. The baseline risks are ideally equal when covariate matching, although instability of the forest estimates can cause significantly different baseline risks due to non-exact matching. When matching on CATE, we should not expect baseline risks to be equal. Instead, we can more closely match the observed treatment effect by using the difference between the exposed risk for the subject receiving treatment and the baseline risk of the subject receiving control (tau_hat_method = "treatment").

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Value

a list with the following components:

- type: a list with the input provided to the function which determines how C-for-benefit is computed.
- matched_patients: a tibble containing the matched patients.
- c_for_benefit: the resulting C-for-benefit value.
- lower_CI: the lower bound of the confidence interval (if CI = TRUE).
- upper_CI: the upper bound of the confidence interval (if CI = TRUE).

Author(s)

KIJA

Examples

```
n <- 800
p <- 3
X <- matrix(rnorm(n * p), n, p)
W <- rbinom(n, 1, 0.5)
event_prob <- 1 / (1 + exp(2 * (pmax(2 * X[, 1], 0) * W - X[, 2])))
Y <- rbinom(n, 1, event_prob)
cf <- grf::causal_forest(X, Y, W)
CB_out <- CForBenefit(
forest = cf, CI = "bootstrap", n_bootstraps = 20L, verbose = TRUE,
match_method = "nearest", match_distance = "mahalanobis"
)</pre>
```

charlson_score

Charlson Score Constructor

Description

Charlson comorbidity score for Danish ICD-10 and ICD-8 data. This is a SAS-macro ASO translated to R in March of 2022

Usage

```
charlson_score(
  data,
  Person_ID,
  diagnosis_variable,
  time_variable = NULL,
  end_date = NULL,
  days_before_end_date = NULL,
  amount_output = "total"
)
```

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Arguments

data A data.frame with at least an id variable and a variable with all diagnosis codes.

The data should be in the long format (only one variable with diagnoses, but

several lines per person is OK).

Person_ID <data-masking> An unquoted expression naming the id variable in data. This

variable must always be specified.

diagnosis_variable

<data-masking> An unquoted expression naming the diagnosis variable in

data. This variable must always be specified.

in data if needed. The time_variable must be in a date format.

When time_variable is specified, end_date must also be specified.

end_date <data-masking> An unquoted expression naming the end of time-period to

search for relevant diagnoses or a single date specifying the end date. If end_date

names a variable, this variable must be in a date format.

days_before_end_date

A numeric specifying the number of days look-back from end_date to search

for relevant diagnoses.

amount_output A character specifying whether all created index variables should be returned.

When amount_output is "total" (the default) only the resulting Charlson scores

are returned, otherwise all disease- specific index variables are returned.

Details

The charlson_score() function calculates the Charlson Charlson Comorbidity Index for each person. Three different variations on the score has been implemented:

- cc: Article from Quan et al. (Coding Algorithms for Defining Comorbidities in ICD-9 and ICD-10 Administrative Data, Med Care 2005:43: 1130-1139), the same HTR and others have used - ICD10 only
- ch: Article from Christensen et al. (Comparison of Charlson comorbidity index with SAPS and APACHE sources for prediction of mortality following intensive care, Clinical Epidemiology 2011:3 203-211), include ICD8 and ICD10 but the included diagnoses are not the same as in Quan
- cd: Article from Sundarajan et al. (New ICD-10 version of Charlson Comorbidity Index predicted in-hospital mortality, Journal of clinical Epidemiology 57 (2004) 1288-1294, include ICD10 = Charlson-Deyo including cancer

Value

If Person_ID and diagnosis_variable are the only specifications, the function will calculate the different versions of the Charlson score on all data available for each person, regardless of timing etc. This is OK if only relevant records are included.

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NOTE

The diagnoses to use in this function at the current state should be either ICD-8, but preferably ICD-10. The ICD-10 codes should start with two letters, where the first one is "D". Furthermore, the code should only have letters and digits (i.e. the form "DA000" not "DA00.0")

Author(s)

ASO & ADLS

```
# An example dataset
test_data <- data.frame(
     IDs = c(
            1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16,
            17, 18, 19, 20, 21, 22, 22, 23, 23, 24, 24, 24, 24, 24
     ),
     Diags = c(
             "DZ36", "DZ38", "DZ40", "DZ42", "DC20", "DI252",
            "DP290", "DI71", "DH340", "DG30", "DJ40", "DM353", "DK26", "DK700", "DK711", "DE106", "DE112", "DG82", "DZ940", "DC80", "DB20", "DK74", "DK704", "DE101", "DE102", "DB20", "DK74", "DE101", "DE102"
  ),
   time = as.Date(c(
         "2001-01-30", "2004-05-20", "2007-01-02", "2013-12-01",
         "2017-04-30", \quad "2001-01-30", \quad "2004-05-20", \quad "2007-01-02", \quad "2007-01-02"
         "2013-12-01", "2017-04-30", "2001-01-30", "2004-05-20",
         "2007-01-02", "2013-12-01", "2017-04-30", "2001-01-30",
         "2004-05-20", "2007-01-02", "2013-12-01", "2017-04-30"
         "2001-01-30", "2004-05-20", "2007-01-02", "2013-12-01"
         "2017-04-30", "2001-01-30", "2004-05-20", "2007-01-02"
         "2013-12-01", "2017-04-30"
  )),
   match_date = as.Date(c(
         "2001-10-15", "2005-10-15", "2011-10-15", "2021-10-15",
         "2021-10-15", "2001-10-15", "2005-10-15", "2011-10-15",
         "2021-10-15", "2021-10-15", "2001-10-15", "2005-10-15",
         "2011-10-15", "2021-10-15", "2021-10-15", "2001-10-15",
         "2005-10-15", "2011-10-15", "2021-10-15", "2021-10-15",
         "2001-10-15", "2005-10-15", "2011-10-15", "2021-10-15",
         "2021-10-15", "2001-10-15", "2005-10-15", "2011-10-15",
         "2021-10-15", "2021-10-15"
  ))
)
# Minimal example
charlson_score(
     data = test_data,
     Person_ID = IDs,
```

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```
diagnosis_variable = Diags
# Minimal example with all index diagnosis variables
charlson_score(
 data = test_data,
 Person_ID = IDs,
 diagnosis_variable = Diags,
 amount_output = "all"
)
# Imposing uniform date restrictions to diagnoses
charlson_score(
 data = test_data,
 Person_ID = IDs,
 diagnosis_variable = Diags,
 time_variable = time,
 end_date = as.Date("2012-01-01")
)
# Imposing differing date restriction to diagnoses
charlson_score(
 data = test_data,
 Person_ID = IDs,
 diagnosis_variable = Diags,
 time_variable = time,
 end_date = match_date
)
# Imposing both a start and end to the lookup period for
# relevant diagnoses
charlson_score(
 data = test_data,
 Person_ID = IDs,
 diagnosis_variable = Diags,
 time_variable = time,
 end_date = match_date,
 days\_before\_end\_date = 365.25
)
```

 ci_fct

solve optimization problem for CI bounds

Description

solve optimization problem for each coordinate of f, to obtain the uniform limit.

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Usage

```
ci_fct(i, f, xtx_red, beta_hat, which_parm, level, n_grid, k)
```

Arguments

i An index for the point at which to solve for confidence limits.

f A function taking the parameter vector as its single argument, and returning a

numeric vector.

xtx_red Reduced form of matrix *X^TX*. beta_hat Vector of parameter estimates.

which_parm Vector indicating which parameters to include.

level The confidence level required.

n_grid Either NULL or an integer vector of length 1 or the number of TRUE/indices in

which_parm. Specifies the number of grid points in each dimension of a grid with endpoints defined by len. If NULL or 0L, will instead sample k points uni-

formly on a sphere.

k If n_grid is NULL or 0L, the number of points to sample uniformly from a sphere.

Value

One row tibble with estimate and confidence limits.

Examples

1+1

```
ci_fct_error_handler Handle errors returned by ci_fct
```

Description

Handle errors returned by ci_fct

Usage

```
ci_fct_error_handler(e, which_parm, env)
```

Arguments

e error returned by ci_fct

which_parm Either a logical vector the same length as the coefficient vector, with TRUE in-

dicating a coefficient is used by f, or an integer vector with the indices of the

coefficients used by f.

env environment to assign n_grid and k

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Value

returns NULL if no stop command is executed.

Examples

1+1

CovariateBalance

Plots for checking covariate balance in causal forest

Description

Generate plots showing balance in the covariates before and after propensity score weighting with a causal forest object.

Usage

```
CovariateBalance(
  cf,
  plots = c("all", "Love", "density", "ecdf"),
 balance_table = TRUE,
  covariates = NULL,
  names = NULL,
  factor = NULL,
  treatment_name = "W",
  love_breaks = NULL,
  love_xlim = NULL,
  love_scale_color = NULL,
  cd_nrow = NULL,
  cd_ncol = NULL,
  cd_x_scale_width = NULL,
  cd_bar_width = NULL,
  cd_scale_fill = NULL,
  ec_nrow = NULL,
  ec_ncol = NULL,
 ec_x_scale_width = NULL,
  ec_scale_color = NULL
)
```

Arguments

cf An object of class causal_forest (and inheriting from class grf).

Character, "all" returns both Love plots and density plots, "Love" returns only Love plots, "density" returns only density plots.

balance_table Boolean, TRUE to return a table with balance statistics.

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covariates

A vector to select covariates to show in balance plots. If cf\$X.orig is an unnamed matrix, use a numeric vector to select variables. Otherwise use a character vector. Names provided in the names argument takes priority over existing names in cf\$X.orig. If discrete covariates have been one-hot encoded using DiscreteCovariatesToOneHot the name of these discrete covariates can be provided in covariates to select it and to collect all levels into a bar plot to show the distribution.

names

A named character vector. The vector itself should contain covariate names from the causal forest object, while the names attribute should contain the names to use when plotting. If discrete covariates have been one-hot encoded using DiscreteCovariatesToOneHot, providing just the name of a discrete covariate will modify the name of all levels for plotting. If the vector is unnamed, the provided vector will act as the new covariate names, given in the order of cf\$X_orig. If NULL (the default), the original names are used.

A named list with covariates to be converted to factor. Note that one-hot encoded covariates are automatically converted, so need not be specified in the factor argument. Each component of the list must contain the factor levels, using a named vector to supply custom labels.

treatment_name

Character, name of treatment.

love_breaks

Numeric, breaks used in the plot of absolute standardized mean differences.

love_xlim

Numeric, x-limits used in the plot of absolute standardized mean differences.

love_scale_color

Function, scale_color_. function to use in the plot of absolute standardized mean differences.

cd_nrow, cd_ncol

Numeric, the dimensions of the grid to create in covariate distribution plots. If both are NULL it will use the same logic as facet_wrap to set the dimensions.

cd_x_scale_width

Numeric, the distance between major x-axis tics in the covariate distribution plots. If NULL, a width is chosen to display approximately six major tics. If length 1, the same width is used for all covariate plots. If the same length as the number of covariates included, each number is used as the width for different covariates, in the order of the covariates after selection with the tidy-select expression in covariates.

cd_bar_width

Numeric, the width of the bars in the covariate distribution plots (barplots for categorical variables, histograms for continuous variables). If NULL, a width is chosen to display approximately 50 bars in histograms, while 0.9 times the resolution of the data is used in bar plots. If length 1, the same width is used for all covariate plots. This is not recommended if there are both categorical and continuous covariates. If the same length as the number of covariates included, each number is used as the bar width for different covariates, in the order of the covariates after selection with the tidy-select expression in covariates.

cd_scale_fill Function, scale_fill_. function to use in covariate distribution plots. ec_nrow, ec_ncol

> Numeric, the dimensions of the grid to create in empirical CDF plots. If both are NULL it will use the same logic as facet_wrap to set the dimensions.

factor

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```
ec_x_scale_width
```

Numeric, the distance between major x-axis tics in the empirical CDF plots. If NULL, a width is chosen to display approximately six major tics. If length 1, the same width is used for all plots. If the same length as the number of covariates included, each number is used as the width for different covariates, in the order of the covariates after selection with the tidy-select expression in covariates.

ec_scale_color Function, scale_color_. function to use in empirical CDF plots.

Details

If an unnamed character vector is provided in names, it must have length ncol(cf\$X.orig). Names of covarates not selected by covariates can be set to NA. If a named character vector is provided in names, all renamed covariates will be kept regardless if they are selected in covariates. Thus to select only renamed covariates, character(0) can be used in covariates. The plot theme can be adjusted using ggplot2 active theme modifiers, see theme_get.

Value

A list with up to five elements:

- love_data: data used to plot the absolute standardized mean differences.
- love: plot object for absolute standardized mean differences.
- cd_data: data used to plot covariate distributions.
- cd_unadjusted: plot of unadjusted covariate distributions in the exposure groups.
- cd_adjusted: plot of adjusted covariate distributions in the exposure groups.

Author(s)

KIJA

```
n <- 1000
p <- 5
X \leftarrow matrix(rnorm(n * p), n, p) >
as.data.frame() |>
dplyr::bind_cols(
  DiscreteCovariatesToOneHot(
    dplyr::tibble(
      D1 = factor(
        sample(1:3, n, replace = TRUE, prob = c(0.2, 0.3, 0.5)),
        labels = c("first", "second", "third")
      D2 = factor(
        sample(1:2, n, replace = TRUE, prob = c(0.2, 0.8)),
        labels = c("a", "b")
    )
 )
) |>
```

20 decimalplaces

```
dplyr::select(
  ۷1,
  ٧2,
  dplyr::starts_with("D1"),
  ٧3,
  ٧4,
  dplyr::starts_with("D2"),
)
expo_prob < -1 / (1 + exp(0.4 * X[, 1] + 0.2 * X[, 2] - 0.6 * X[, 3] +
                           0.4 * X[, 6] + 0.6 * X[, 8] - 0.2 * X[, 9]))
W <- rbinom(n, 1, expo_prob)</pre>
event_prob <- 1 / (1 + \exp(2 * (pmax(2 * X[, 1], 0) * W - X[, 2] +
                            X[, 6] + 3 * X[, 9]))
Y <- rbinom(n, 1, event_prob)</pre>
cf <- grf::causal_forest(X, Y, W)</pre>
cb1 <- CovariateBalance(cf)</pre>
cb2 <- CovariateBalance(</pre>
  cf,
  covariates = character(0),
  names = c(
  "medium imbalance" = "V1",
  "low imbalance" = "V2",
  "high imbalance" = "V3",
  "no imbalance" = "V4",
  "discrete 1" = "D1",
  "discrete 2" = "D2"
  )
)
cb3 <- CovariateBalance(</pre>
  covariates = character(0),
  names = c(
    "medium imbalance" = "V1",
    "low imbalance" = "V2",
    "high imbalance" = "V3",
    "no imbalance" = "V4"
  ),
  treatment_name = "Treatment",
  love_breaks = seq(0, 0.5, 0.1),
  love_xlim = c(0, 0.5),
  cd_nrow = 2,
  cd_x_scale_width = 1,
  cd_bar_width = 0.3
)
```

DiscreteCovariateNames 21

Description

Determine number of decimal places

Usage

```
decimalplaces(x)
```

Arguments

Х

Numeric, a single decimal number

Value

The number of decimal places in x

DiscreteCovariateNames

Extract discrete covariate names

Description

Detect elements in covariates which match a string from the discrete_covariates argument.

Usage

```
DiscreteCovariateNames(covariates, discrete_covariates = NULL)
```

Arguments

```
covariates character, names of covariates

discrete_covariates

character, names of discrete covariates. Currently it is assumed that discrete covariates are one-hot encoded with naming in covariates following {fct_nm}_{1v1_nm}.
```

Value

A character vector with elements from covariates matching the names supplied in discrete_covariates.

Author(s)

KIJA

```
one_hot_df <- mtcars |>
  dplyr::mutate(across(c(2, 8:11), factor)) |>
  as.data.frame() |>
  DiscreteCovariatesToOneHot(cyl)
EpiForsk:::DiscreteCovariateNames(colnames(one_hot_df), c("cyl"))
```

DiscreteCovariatesToOneHot

One-hot encode factors

Description

Convert factors in a data frame to one-hot encoding.

Usage

```
DiscreteCovariatesToOneHot(df, factors = dplyr::everything())
```

Arguments

df A data frame, data frame extension (e.g. a tibble), or a lazy data frame (e.g.

from dbplyr or dtplyr).

factors <tidy-select> One or more unquoted expressions naming factors in df to one-

hot encode.

Value

Data frame with one-hot encoded factors. One-hot encoded columns have names {fct_nm}_{1v1_nm}.

Author(s)

KIJA

```
mtcars |>
dplyr::mutate(dplyr::across(c(2, 8:11), factor)) |>
as.data.frame() |>
DiscreteCovariatesToOneHot(cyl)
mtcars |>
dplyr::mutate(dplyr::across(c(2, 8:11), factor)) |>
as.data.frame() |>
DiscreteCovariatesToOneHot(c(2, 8:11))
```

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fct_confint

Confidence set for functions of model parameters

Description

Computes confidence sets of functions of model parameters by computing a confidence set of the model parameters and returning the codomain of the provided function given the confidence set of model parameters as domain.

Usage

```
fct_confint(
  object,
  f,
 which_parm = rep(TRUE, length(coef(object))),
  level = 0.95,
)
## S3 method for class 'lm'
fct_confint(
  object,
  f,
  which_parm = rep(TRUE, length(coef(object))),
  level = 0.95,
  return_beta = FALSE,
  n_grid = NULL,
  k = NULL,
  len = 0.1,
  parallel = c("sequential", "multisession", "multicore", "cluster"),
  n_{cores} = 10L,
)
## S3 method for class 'glm'
fct_confint(
  object,
  which_parm = rep(TRUE, length(coef(object))),
  level = 0.95,
  return_beta = FALSE,
  n_grid = NULL,
  k = NULL,
  len = 0.1,
  parallel = c("sequential", "multisession", "multicore", "cluster"),
  n_{cores} = 10L,
  . . .
```

24 fct_confint

```
)
## S3 method for class 'lms'
fct_confint(
 object,
 f,
 which_parm = rep(TRUE, length(coef(object))),
 level = 0.95,
 return_beta = FALSE,
 len = 0.1,
 n_{grid} = 0L,
 k = 1000L
 parallel = c("sequential", "multisession", "multicore", "cluster"),
 n\_cores = 10,
)
## Default S3 method:
fct_confint(
 object,
 f,
 which_parm = rep(TRUE, length(coef(object))),
 level = 0.95,
)
```

Arguments

ab i a a t	A fitted model chiest
object	A fitted model object.
f	A function taking the parameter vector as its single argument, and returning a numeric vector.
which_parm	Either a logical vector the same length as the coefficient vector, with TRUE indicating a coefficient is used by f, or an integer vector with the indices of the coefficients used by f.
level	The confidence level required.
• • •	Additional argument(s) passed to methods.
return_beta	Logical, if TRUE returns both the confidence limits and the parameter values used from the boundary of the parameter confidence set.
n_grid	Either NULL or an integer vector of length 1 or the number of TRUE/indices in which_parm. Specifies the number of grid points in each dimension of a grid with endpoints defined by len. If NULL or 0L, will instead sample k points uniformly on a sphere.
k	If n_grid is NULL or θL , the number of points to sample uniformly from a sphere.
len	numeric, the radius of the sphere or box used to define directions in which to look for boundary points of the parameter confidence set.

fct_confint 25

parallel Character, specify how futures are resolved. Default is "sequential". Can be

"multisession" to resolve in parallel in separate R sessions, "multicore" (not supported on Windows) to resolve in parallel in forked R processes, or "cluster" to resolve in parallel in separate R sessions running on one or more machines.

n_cores An integer specifying the number of threads to use for parallel computing.

Details

Assume the response Y and predictors X are given by a generalized linear model, that is, they fulfill the assumptions

$$E(Y|X) = \mu(X^T \beta)$$
$$V(Y|X) = \psi \nu(\mu(X^T \beta))$$
$$Y|X \sim \varepsilon(\theta, \nu_{\psi}).$$

Here μ is the mean value function, ν is the variance function, and ψ is the dispersion parameter in the exponential dispersion model $\varepsilon(\theta,\nu_{\psi})$, where θ is the canonical parameter and ν_{ψ} is the structure measure. Then it follows from the central limit theorem that

$$\hat{\beta} \sim N(\beta, (X^T W X)^{-1})$$

will be a good approximation in large samples, where X^TWX is the Fisher information of the exponential dispersion model.

From this, the combinant

$$(\hat{\beta} - \beta)^T X^T W X (\hat{\beta} - \beta)$$

is an approximate pivot, with a χ^2_p distribution. Then

$$C_{\beta} = \{\beta | (\hat{\beta} - \beta)^T X^T W X (\hat{\beta} - \beta) < \chi_p^2 (1 - \alpha) \}$$

is an approximate $(1 - \alpha)$ -confidence set for the parameter vector β . Similarly, confidence sets for sub-vectors of β can be obtained by the fact that marginal distributions of normal distributions are again normally distributed, where the mean vector and covariance matrix are appropriate subvectors and submatrices.

Finally, a confidence set for the transformed parameters $f(\beta)$ is obtained as

$$\{f(\beta)|\beta\in C_{\beta}\}$$

Note this is a conservative confidence set, since parameters outside the confidence set of β can be mapped to the confidence set of the transformed parameter.

To determine C_{β} , fct_confint() uses a convex optimization program when f is follows DCP rules. Otherwise, it finds the boundary by taking a number of points around $\hat{\beta}$ and projecting them onto the boundary. In this case, the confidence set of the transformed parameter will only be valid if the boundary of C_{β} is mapped to the boundary of the confidence set for the transformed parameter.

The points projected to the boundary are either laid out in a grid around $\hat{\beta}$, with the number of points in each direction determined by n_grid, or uniformly at random on a hypersphere, with the number of points determined by k. The radius of the grid/sphere is determined by len.

To print a progress bar with information about the fitting process, wrap the call to fct_confint in with_progress, i.e. progressr::with_progress({result <- fct_confint(object, f)})

flatten_date_intervals

Value

A tibble with columns estimate, conf.low, and conf.high or if return_beta is TRUE, a list with the tibble and the beta values on the boundary used to calculate the confidence limits.

Author(s)

KIJA

Examples

```
data <- 1:5 |>
  purrr::map(
    \(x) {
      name = paste0("cov", x);
      dplyr::tibble("{name}" := rnorm(100, 1))
  ) |>
  purrr::list_cbind() |>
  dplyr::mutate(
  y = rowSums(dplyr::across(dplyr::everything())) + rnorm(100)
lm <- lm(
 as.formula(
 paste0("y \sim 0 + ", paste0(names(data)[names(data) != "y"], collapse = " + "))
 ),
 data
fct_confint(lm, sum)
fct_confint(lm, sum, which_parm = 1:3, level = 0.5)
```

flatten_date_intervals

Flatten Date Intervals

Description

A tidyverse compatible function for simplifying time interval data

Usage

```
flatten_date_intervals(
  data,
  id,
  in_date,
  out_date,
  status = NULL,
  overlap_handling = "most_recent",
  lag = 0
)
```

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Arguments

data	A data frame, data frame extension (e.g. a tibble), or a lazy data frame (e.g. from dbplyr or dtplyr).
id	<tidy-select> One or more unquoted expression naming the id variables in data.</tidy-select>
in_date	<pre><data-masking> One unquoted expressions naming the start date variable in data.</data-masking></pre>
out_date	<pre><data-masking> One unquoted expression naming the end date variable in data.</data-masking></pre>
status	<tidy-select> One or more unquoted expressions naming a status variable in data, such as region or hospitalization reason.</tidy-select>

overlap_handling

A character naming the method for handling overlaps within an individuals time when status has been specified.

- "none": No special handling of the overlapping time intervals within person is done.
- "first": The status mentioned first, that is, has the smallest in_date, dominates.
- "most_recent" (default): The most recent status, that is, the one with the
 largest in_date, dominates. When the most recent status is fully contained within an older (and different) status then the out_date associated
 with the most recent in_date is kept, but the remaining time from the older
 status is removed. See examples below.

We currently don't have a method that lets the most recent status dominate and then potentially return to an older longer running status. If this is needed, please contact ADLS.

lag A numeric, giving the number of days allowed between time intervals that should be collapsed into one.

Details

This functions identifies overlapping time intervals within individual and collapses them into distinct and disjoint intervals. When status is specified these intervals are both individual and status specific.

If lag is specified then intervals must be more then lag time units apart to be considered distinct.

Value

A data frame with the id, status if specified and simplified in_date and out_date. The returned data is sorted by id and in_date.

Author(s)

ADLS, EMTH & ASO

28 floor_dec

```
### The flatten function works with both dates and numeric
dat <- data.frame(</pre>
       = c(1, 1, 1, 2, 2, 3, 3, 4),
   START = c(1, 2, 5, 3, 6, 2, 3, 6),
   END = c(3, 3, 7, 4, 9, 3, 5, 8)
dat |> flatten_date_intervals(ID, START, END)
dat <- data.frame(</pre>
   ID = c(1, 1, 1, 2, 2, 3, 3, 4, 4),
   START = as.Date(c("2012-02-15", "2005-12-13", "2006-01-24", "2002-03-14", "1997-02-27",
                       "2008-08-13", "1998-09-23",
                       "2005-01-12", "2007-05-10")),
         = as.Date(c("2012-06-03", "2007-02-05", "2006-08-22",
   END
                       "2005-02-26", "1999-04-16",
                       "2008-08-22", "2015-01-29",
                       "2007-05-07", "2008-12-12")))
dat |> flatten_date_intervals(ID, START, END)
### Allow for a 5 days lag between
dat |> flatten_date_intervals(ID, START, END, lag = 5)
### Adding status information
dat <- data.frame(</pre>
          = c(1, 1, 1, 2, 2, 3, 3, 4, 4),
   START = as.Date(c("2012-02-15", "2005-12-13", "2006-01-24",
                         "2002-03-14", "1997-02-27",
          "2008-08-13", "1998-09-23",

"2008-08-13", "1998-09-23",

"2005-01-12", "2007-05-10")),

= as.Date(c("2012-06-03", "2007-02-05", "2006-08-22",

"2005-02-26", "1999-04-16",
   END
                        "2008-08-22", "2015-01-29",
                       "2007-05-07", "2008-12-12")),
   REGION = c("H", "H", "N", "S", "S", "M", "N", "S", "S"))
# Note the difference between the the different overlap_handling methods
dat |> flatten_date_intervals(ID, START, END, REGION, "none")
dat |> flatten_date_intervals(ID, START, END, REGION, "first")
dat |> flatten_date_intervals(ID, START, END, REGION, "most_recent")
```

freq_function 29

Description

Round numbers down to a given number of decimal places

Usage

```
floor_dec(x, digits = 1)
```

Arguments

x a numeric vector

digits integer indicating the number of decimal places

Value

The rounded down numeric vector

freq_function

Frequency Tables with Percentage and Odds Ratios

Description

A method for making 1- and 2-way frequency tables with percentages and odds ratios.

Usage

```
freq_function(
  normaldata,
  var1,
  var2 = NULL,
  by_vars = NULL,
  include_NA = FALSE,
  values_to_remove = NULL,
  weightvar = NULL,
  textvar = NULL,
  number_decimals = 2,
  output = c("all", "numeric", "col", "colw", "row", "roww", "total", "totalw"),
  chisquare = FALSE
)
```

Arguments

normaldata A data frame or data frame extension (e.g. a tibble).

var1 A character string naming the first variable to get frequencies.

var2 An optional character naming the second variable to get frequencies. If NULL

(standard) a 1-way frequency table of only var1 is created, and if var2 is spec-

ified a 2-way table is returned.

30 freq_function

by_vars

An optional character vector naming variables in normal_data to stratify the calculations and output by. That is, ALL calculations will be made within the combinations of variables in the vector, hence it's possible to get N and % for many groups in one go.

include_NA

A logical. If FALSE (standard) missing variables (NA's) will be removed from var1 and var2. Any missing values in by_vars will not be removed. If TRUE all missing values will be included in calculations and the output.

values_to_remove

An optional character vector. When specified all values from var1 and var2 found in values_to_remove will be removed from the calculations and output.

weightvar

An optional character naming a column in normaldata with numeric weights for each observation. If NULL (standard) all observations have weight 1.

textvar

An optional character. When specified textvar is added to the resulting table as a comment. When NULL (standard) no such text addition is made.

number_decimals

A numeric indicating the number of decimals to show on percentages and weighted frequencies in the combined frequency and percent variables.

output

A character indicating the output type wanted:

- "all" will give ALL output from tables. In many cases unnecessary and hard to get an overview of. This is set as the standard.
- "numeric" will give frequencies and percents as numeric variables only, thus the number decimals option is not in effect. This option might be useful when making figures/graphs.
- "col" will only give unweighted number of observations and weighted column percent (if weights are used, otherwise unweighted)
- "colw" will only give weighted number of observations and weighted column percent (if weights are used, otherwise unweighted)
- "row"- will only give unweighted number of observations and weighted row percent (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- "roww" will only give weighted number of oberservations and weighted column percent (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- "total" will only give unweighted number of observations and weighted percent of the total (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- "totalw" will only give weighted number of observations and weighted percent of the total (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- Any other text will give the default ("all")

chisquare

A logical. FALSE (standard) will not calculate p-value for the chi-square test for two-way tables (var2 is specified). If TRUE, the table will include the chisquare p-value as well as the chi-square statistic and the corresponding degrees of freedom. It will be included in the output whichever output option have been specified. No chi-square test is performed or included in one-way tables (var2 is unspecified)

Value

A frequency table as a data frame object.

Author(s)

ASO

See Also

freq_function_repeated() to to get frequencies for multiple variables in one go.

Examples

```
data("starwars", package = "dplyr")
test_table1 <- freq_function(</pre>
  starwars,
  var1 = "homeworld"
test_table2 <- freq_function(</pre>
  starwars,
  var1 = "sex",
  var2 = "eye_color",
  output = "total"
test_table3 <- freq_function(</pre>
  starwars,
  var1 = "hair_color",
  var2 = "skin_color",
  by_vars = "gender",
  output = "col",
  number_decimals = 5
)
```

freq_function_repeated

Wrapper for freq_function() to get frequencies for many variables in one go.

Description

A method for making multiple 1- and 2-way frequency tables with percentages and odds ratios.

Usage

```
freq_function_repeated(
  normaldata,
  var1,
  var2 = NULL,
  by_vars = NULL,
  include_NA = FALSE,
  values_to_remove = NULL,
  weightvar = NULL,
  textvar = NULL,
  number_decimals = 2,
  output = c("all", "numeric", "col", "colw", "row", "roww", "total", "totalw"),
  chisquare = FALSE
)
```

Arguments

normaldata A data frame or data frame extension (e.g. a tibble).

var1 A character vector with the names of the first variable to get frequencies from

for each frequency table.

var2 An optional character naming the second variable to get frequencies. If NULL

(standard) 1-way frequency tables of only variables in var1 are created, and if

var2 is specified 2-way tables are returned.

by_vars An optional character vector naming variables in normal_data to stratify the

calculations and output by. That is, ALL calculations will be made within the combinations of variables in the vector, hence it's possible to get N and % for

many groups in one go.

include_NA A logical. If FALSE (standard) missing variables (NA's) will be removed from

var1 and var2. Any missing values in by_vars will not be removed. If TRUE

all missing values will be included in calculations and the output.

values_to_remove

An optional character vector. When specified all values from var1 and var2 found in values_to_remove will be removed from the calculations and output.

weightvar An optional character naming a column in normaldata with numeric weights

for each observation. If NULL (standard) all observations have weight 1.

An optional character. When specified textvar is added to the resulting table

as a comment. When NULL (standard) no such text addition is made.

number_decimals

textvar

A numeric indicating the number of decimals to show on percentages and weighted frequencies in the combined frequency and percent variables.

output A character indicating the output type wanted:

- "all" will give ALL output from tables. In many cases unnecessary and hard to get an overview of. This is set as the standard.
- "numeric" will give frequencies and percents as numeric variables only, thus the number_decimals option is not in effect. This option might be useful when making figures/graphs.

- "col" will only give unweighted number of observations and weighted column percent (if weights are used, otherwise unweighted)
- "colw" will only give weighted number of observations and weighted column percent (if weights are used, otherwise unweighted)
- "row"- will only give unweighted number of observations and weighted row percent (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- "roww" will only give weighted number of oberservations and weighted column percent (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- "total" will only give unweighted number of observations and weighted percent of the total (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- "totalw" will only give weighted number of observations and weighted percent of the total (if weights are used, otherwise unweighted). Only works in two-way tables (var2 is specified)
- Any other text will give the default ("all")

chisquare

A logical. FALSE (standard) will not calculate p-value for the chi-square test for two-way tables (var2 is specified). If TRUE, the table will include the chi-square p-value as well as the chi-square statistic and the corresponding degrees of freedom. It will be included in the output whichever output option have been specified. No chi-square test is performed or included in one-way tables (var2 is unspecified)

Value

Multiple frequency tables stored in a data frame object.

Author(s)

ASO

See Also

freq_function() for the function that creates frequency tables for single variables.

```
# Examples
data("starwars", package = "dplyr")
test_table1 <- freq_function_repeated(
    starwars,
    var1 = c("sex", "homeworld", "eye_color"),
    include_NA = TRUE
)
test_table2 <- freq_function_repeated(
    starwars,
    var1 = c("homeworld", "eye_color", "skin_color"),
    var2 = "sex",</pre>
```

34 lms

```
output = "col",
  number_decimals = 3
)
test_table3 <- freq_function_repeated(
  starwars,
  var1 = c("homeworld","eye_color","skin_color"),
  var2 = "sex",
  by_vars = c("gender"),
  output = "row"
)</pre>
```

1ms

Wrapper around lm for sibling design

Description

Fits a linear model using demeaned data. Useful for sibling design.

Usage

```
lms(formula, data, grp_id, obs_id = NULL, ...)
## S3 method for class 'lms'
print(x, digits = max(3L, getOption("digits") - 3L), ...)
```

Arguments

formula	A formula, used to create a model matrix with demeaned columns.
data	A data frame, data frame extension (e.g. a tibble), or a lazy data frame (e.g. from dbplyr or dtplyr).
grp_id	<pre><data-masking> One unquoted expression naming the id variable in data defin- ing the groups to demean, e.g. sibling groups.</data-masking></pre>
obs_id	<pre><data-masking> Optional, One unquoted expression naming an id variable to keep track of the input data order.</data-masking></pre>
	Additional arguments to be passed to $lm()$. In print, additional arguments are ignored without warning.
X	An S3 object with class lms.
digits	The number of significant digits to be passed to $format(coef(x), .)$ when $print()ing$.

Details

1ms estimates parameters in the linear model

$$y_{ij_i} = \alpha_i + x_{ij_i}^T \beta + \varepsilon_{ij_i}$$

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where α_i is a group (e.g. sibling group) specific intercept and x_{ij_i} are covariate values for observation j_i in group i. $\varepsilon_{ij_i} \sim N(0, \sigma^2)$ is a normally distributed error term. It is assumed that interest is in estimating the vector β while α_i are nuisance parameters. Estimation of β uses the mean deviation method, where

$$y_{ij_i}^{'} = y_{ij_i} - y_i$$

is regressed on

$$x'_{ij_i} = x_{ij_i} - x_i.$$

Here y_i and x_i refers to the mean of y and x in group i.

lms can keep track of observations by providing a unique identifier column to obs_id. lms will return obs_id so it matches the order of observations in model.

lms only supports syntactic covariate names. Using a non-syntactic name risks returning an error, e.g if names end in + or -.

Value

A list with class c("lms", "lm"). Contains the output from lm applied to demeaned data according to formula, as well as the original data and the provided formula.

Author(s)

KIJA

```
sib_id <- sample(200, 1000, replace = TRUE)</pre>
sib_out <- rnorm(200)</pre>
x1 <- rnorm(1000)
x2 <- rnorm(1000) + sib_out[sib_id] + x1</pre>
y \leftarrow rnorm(1000, 1, 0.5) + 2 * sib_out[sib_id] - x1 + 2 * x2
data <- data.frame(</pre>
  x1 = x1,
  x2 = x2
  y = y,
  sib_id = sib_id,
  obs_id = 1:1000
mod_lm \leftarrow lm(y \sim x1 + x2, data) # OLS model
mod_lm_grp \leftarrow lm(y \sim x1 + x2 + factor(sib_id), data) # OLS with grp
mod_lms \leftarrow lms(y \sim x1 + x2, data, sib_id, obs_id) \# conditional model
summary(mod_lm)
coef(mod_lm_grp)[1:3]
summary(mod_lms)
print(mod_lms)
```

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logasympBF	Asymptotic Bayes factors	
------------	--------------------------	--

Description

The Bayesian equivalent of a significance test for H1: an unrestricted parameter value versus H0: of a specific parameter value based only on data D can be obtained from Bayes factor (BF). Then BF = Probability(H1|D) / Probability(H0|D) and is a Bayesian equivalent of a likelihood ratio. It is based on the same asymptotics as the ubiqutous chi-square tests. This BF only depends on the difference in deviance between the models corresponding to H0 and H1 (chisquare) and the dimension d of H1. This BF is monotone in chisquare (and hence the p-value p) for fixed d. It is thus a tool to turn p-values into evidence, also retrospectively. The expression for BF depends on a parameter lambda which expresses the ratio between the information in the prior and the data (likelihood). By default lambda = min(d / chisquare, lambdamax = 0.255). Thus, as chisquare goes to infinity we effectively maximize BF and hence the evidence favoring H1, and opposite for small chisquare has a well-defined watershed where we have equal preferences for H1 and H0. The value 0.255 corresponds to a watershed of 2, that is we prefer H1 when chisquare > d * 2 and prefer H0 when chisquare < d * 2, similar to having a BF that is a continuous version of the Akaike Information Criterion for model selection. For derivations and details, see Rostgaard (2023).

Usage

```
logasympBF(chisq = NA, p = NA, d = 1, lambda = NA, lambdamax = 0.255)
asympBF(chisq = NA, p = NA, d = 1, lambda = NA, lambdamax = 0.255)
invlogasympBF(logasympBF = NA, d = 1, lambda = NA, lambdamax = 0.255)
invasympBF(bf, d = 1, lambda = NA, lambdamax = 0.255)
watershed(chisq)
invwatershed(lambda)
```

Arguments

chisq		a non-negative number denoting the difference in deviance between the statistical models corresponding to H0 and H1
p		the p value corresponding to the test statistic chisq on d degrees of freedom
d		the dimension of H1, $d \Rightarrow 1$
lambda	ì	a strictly positive number corresponding to the ratio between the information in the prior and the data
lambda	amax	an upper limit on lambda
logasy	mpBF	log(bf)
bf		Bayes factor, a strictly positive number

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Details

For fixed dimension d of the alternative hypothesis H1 asympBF(.) = exp(logasympBF(.)) maps a test statistic (chisquare) or a p-value p into a Bayes factor (the ratio between the probabilities of the models corresponding to each hypothesis). asympBF(.) is monotonely increasing in chisquare, attaining the value 1 when chisquare = d * watershed. The watershed is thus a device to specify what the user considers a practical null result by choosing lambdamax = watershed(watershed).

For sufficiently large values of chisquare, lambda is estimated as d/chisquare. This behavior can be overruled by specifying lambda. Using invasympBF(.) = exp(invlogasympBF(.)) we can map a Bayes factor, bf to a value of chisquare.

Likewise, we can obtain the watershed corresponding to a given lambdamax as invwatershed(lambdamax).

Generally in these functions we recode or ignore illegal values of parameters, rather than returning an error code. chisquare is always recoded as abs(chisquare). d is set to 1 as default, and missing or entered values of d < 1 are recoded as d = 1. Entered values of lambdamax <= 0 or missing are ignored. Entered values of lambda <= 0 or missing are ignored in invwatershed(.). we use abs(lambda) as argument, lambda = 0 results in an error.

Author(s)

KLP & KIJA

References

Klaus Rostgaard (2023): Simple nested Bayesian hypothesis testing for meta-analysis, Cox, Poisson and logistic regression models. Scientific Reports. https://doi.org/10.1038/s41598-023-31838-8

```
# example code
# 1. the example(s) from Rostgaard (2023)
asympBF(p = 0.19, d = 8) # 0.148411
asympBF(p = 0.19, d = 8, lambdamax = 100) # 0.7922743
asympBF(p = 0.19, d = 8, lambda = 100 / 4442) # 5.648856e-05
# a maximal value of a parameter considered practically null
deltalogHR <- -0.2 * log(0.80)
sigma < - (log(1.19) - log(0.89)) / 3.92
chisq <- (deltalogHR / sigma) ** 2</pre>
chisq # 0.3626996
watershed(chisq)
# leads nowhere useful chisq=0.36<2
# 2. tests for interaction/heterogeneity - real world examples
asympBF(p = 0.26, d = 24) # 0.00034645
asympBF(p = 0.06, d = 11) # 0.3101306
asympBF(p = 0.59, d = 7) # 0.034872
# 3. other examples
asympBF(p = 0.05) # 2.082664
asympBF(p = 0.05, d = 8) # 0.8217683
chisq <- invasympBF(19)</pre>
```

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```
chisq # 9.102697
pchisq(chisq, df = 1, lower.tail = FALSE) # 0.002552328
chisq <- invasympBF(19, d = 8)
chisq # 23.39056
pchisq(chisq, df = 8, lower.tail = FALSE) # 0.002897385</pre>
```

many_merge

Merging Many Data Frames with Name Handling

Description

Function to join/merge multiple data.frames with one or more common variable names.

Usage

```
many_merge(by, first_data, ...)
```

Arguments

by A join specification created with join_by(), or a character vector of variables to join by. The by must be present in all data frames first_data and

first_data A data frame (presented on the left in the final table).

... Data frames to merge onto first_data.

Value

The many_merge() function returns a data frame.

Author(s)

ASO

```
# Create some dummy data
testdata_id <- c(1:10)
var1 <- rep(letters[1:5], times = 2)
var2 <- letters[1:10]
var3 <- rep(letters[11:12], times = 5)
var4 <- letters[13:22]
var5 <- letters[11:20]

# Rename alle the variables to "var"
data1 <- data.frame(testdata_id, var = var1)
data2 <- data.frame(testdata_id, var = var2)
data3 <- data.frame(testdata_id, var = var3)
data4 <- data.frame(testdata_id, var = var4)
data5 <- data.frame(testdata_id, var = var5)</pre>
```

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```
# Many merge
final_data <- many_merge(
  by = c("testdata_id"),
  data1,
  data2,
  data3,
  data4,
  data5
)</pre>
```

multi_join

Join many data frames with name handling

Description

Function to join multiple data.frames with one or more common variable names.

Usage

```
multi_join(..., .by)
```

Arguments

... Data frames to join. Each argument in ... must either be a data.frame or a list of data.frames.
.by A character vector of variables to join by. The .by must be present in all data

A character vector of variables to join by. The .by must be present in all data frames in

Value

The multi_join() function returns a data frame.

Author(s)

KIJA

```
# Create some dummy data
testdata_id <- c(1:10)
a1 <- 1:10; b1 <- rep(letters[1:5], times = 2); c1 <- runif(10)
a2 <- 11:20; b2 <- letters[1:10]
a3 <- 21:30; b3 <- rep(letters[11:12], times = 5)
a4 <- 31:40; b4 <- letters[13:22]
a5 <- 41:50; b5 <- letters[11:20]

# Define data.frames with common key and shared column names
data1 <- data.frame(testdata_id, a = a1, b = b1, c = c1)</pre>
```

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```
data2 <- data.frame(testdata_id, b = b2, a = a2)
data3 <- data.frame(testdata_id, a = a3, b = b3)
data4 <- data.frame(testdata_id, a = a4, b = b4)
data5 <- data.frame(testdata_id, a = a5, b = b5)

# multi join
final_data <- multi_join(
    data1,
    data2,
    data3,
    data4,
    data5,
    .by = "testdata_id"
)</pre>
```

odds_ratio_function

Easier to perform logistic and log-linear regressions giving a standardized output table

Description

odds_ratio_function analyses specified data given user specifications, including outcome, exposures and possible weights. It can handle survey-data, but not complex sampling schemes (if specified as survey-data, the model will create a simple survey-object from the data, using weights as specified - if not specified, the weights are 1 for each observation) The standard regression is logistic regression (yielding Odds Ratios=OR) but it is possible to perform a log-linear regression (yielding Risk Ratios=RR) instead, if specified and requirements are met.

Usage

```
odds_ratio_function(
  normaldata,
  outcomevar,
  expvars,
  number_decimals = 2,
  alpha = 0.05,
  regtype = c("logistic", "log-linear"),
  matchgroup = NULL,
  matchtiemethod = c("exact", "approximate", "efron", "breslow"),
  values_to_remove = NULL,
  weightvar = NULL,
  surveydata = FALSE,
  textvar = NULL,
  model_object = FALSE
)
```

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Arguments

normaldata A data frame or data frame extension (e.g. a tibble).

outcomevar A character string naming of factor variable in normaldata to use as the outcome.

expvars A character vector with the names of the exposure variables (either numeric

or factors). Any transformations or interactions to be included must also be

specified, e.g. c("Var1", "I(Var1^2)", "Var2", "Var3*Var4").

number_decimals

An integer giving the number of decimals to show in the standardized output

(default is two decimals).

alpha A scalar, between 0 and 1 specifying the desired significance level of the confi-

dence intervals (default is 0.05 which will yield the usual 95% confidence inter-

val).

regtype A character string specifying the analysis method. Can either be "logistic" for

logistic regression (the default) or "log-linear" for log-linear regression. Log-linear regression can only be used with binomial, unconditional analysis.

matchgroup Character string specifying a variable in normaldata to condition the analysis on.

Can only be used in binomial logistic regression models (default is NULL).

matchtiemethod Character string specifying the method for ties when using a matched/conditional

analysis. The default options is "exact", however this option does not take weights into account for the analysis, so if weights (other than 1) are used, another option should be selected. Other options are "approximate", "efron", and

"breslow" - for further explanations, see documentation for clogit.

values_to_remove

A Character vector specifying values to remove from ALL variables used in the regression before the analysis (default is NULL). This is useful if some value(s) are used consistently to encode missing/irrelevant in the data (e.g. c("888", "987") - normal missing (NA) don't need to be specified as it will be removed automatically. Do NOT remove the reference values as this will lead to unex-

pected results!

weightvar A character string specifying a numeric variable in normaldata with pre-calculated

weights for observations in the analysis. The default value NULL corresponds

to weight 1 for all observations.

surveydata A Boolean specifying whether the data comes from a survey (default is FALSE).

textvar A character string with text (like a note) to be added to the output. The default

value NULL corresponds to no added note.

model_object A Boolean. If TRUE, returns the raw output object from the analysis instead of

the standard output. This might be useful to see information not included in the

standardized output (default is FALSE).

Value

A standardized analysis object with results from a model.

Author(s)

ASO

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See Also

odds_ratio_function_repeated() to perform several analysis in one go.

```
### Binomial outcome
data(logan, package = "survival")
resp <- levels(logan$occupation)</pre>
n <- nrow(logan)</pre>
indx <- rep(1:n, length(resp))</pre>
logan2 <- data.frame(</pre>
  logan[indx,],
  id = indx,
  tocc = factor(rep(resp, each=n))
)
logan2$case <- (logan2$occupation == logan2$tocc)</pre>
logan2$case <- as.factor(logan2$case)</pre>
logan2$case <- relevel(logan2$case, ref = "FALSE")</pre>
# Standard binomial logistic regression but using interaction for exposures:
func_est1 <- odds_ratio_function(</pre>
  logan2,
  outcomevar = "case",
  expvars = c("tocc", "education", "tocc:education")
)
# Conditional binomial logistic regression with some extra text added:
func_est2 <- odds_ratio_function(</pre>
  logan2,
  outcomevar = "case",
  expvars = c("tocc", "tocc:education"),
  matchgroup = "id",
  textvar = "Testing function"
)
# Standard binomial logistic regression as survey data with no prepared
# weights:
func_est3 <- odds_ratio_function(</pre>
  logan2,
  outcomevar = "case",
  expvars = c("tocc", "education"),
  surveydata = TRUE
)
# Example changing significance level and the number of decimals in fixed
# output and adding some text:
func_est4 <- odds_ratio_function(</pre>
  logan2,
  outcomevar = "case",
```

```
expvars = c("tocc", "education"),
 number_decimals = 5,
 alpha = 0.01,
 textvar = "Testing function"
)
# Getting raw output from the regression function:
func_est5 <- odds_ratio_function(</pre>
 logan2,
 outcomevar = "case",
 expvars = c("tocc", "education"),
 model\_object = TRUE
)
### Polytomous/multinomial outcome
data(api, package = "survey")
# As normal data, but using weights:
func_est6 <- odds_ratio_function(</pre>
 apiclus2,
 outcomevar = "stype",
 expvars = c("ell", "meals", "mobility", "sch.wide"),
 weightvar = "pw"
)
# As survey data with weights:
func_est7 <- odds_ratio_function(</pre>
 apiclus2,
 outcomevar = "stype",
 expvars = c("ell", "meals", "mobility"),
 weightvar = "pw", surveydata = TRUE
)
# Binomial logistic regression with same data (by removing all observations
# with a specific value of outcome):
func_est8 <- odds_ratio_function(</pre>
 apiclus2,
 outcomevar = "stype",
 expvars = c("ell", "meals", "mobility"),
 weightvar = "pw",
 values_to_remove = c("E")
)
```

odds_ratio_function_repeated

 $Wrapper\ for\ the\ odds_ratio_function()\ to\ perform\ several\ similar\ analyses\ in\ one\ go$

Description

The function is intended to make it easy to get OR's for several similar models in one go, where either the same analysis is performed except for one variable or the same analysis is performed but by each variable (each level of the variable is analysed separately).

Usage

```
odds_ratio_function_repeated(
  normaldata,
 outcomevar.
  expvars,
  adjustment_fixed = NULL,
  by_var = NULL,
  number_decimals = 2,
  alpha = 0.05,
  regtype = c("logistic", "log-linear"),
 matchgroup = NULL,
 matchtiemethod = c("exact", "approximate", "efron", "breslow"),
  values_to_remove = NULL,
  weightvar = NULL,
  surveydata = FALSE,
  textvar = NULL,
 model_object = FALSE
)
```

Arguments

normaldata A data frame or data frame extension (e.g. a tibble).

outcomevar A character vector naming factor variables in normaldata to use as outcomes in

separate models.

expvars A character vector naming exposure variables (either numeric or factors) to use

in separate models.

adjustment_fixed

A character vector naming adjustment variables to include in all models. NULL

is the default resulting in no fixed adjustment.

by_var A character vector specifying a factor on which to run the analyses completely

separate for all levels. It only works with one variable (default is NULL). NOTE:

NA and "" levels will not be used but all other levels will have separate models.

number_decimals

An integer giving the number of decimals to show in the standardized output

(default is two decimals).

alpha A scalar, between 0 and 1 specifying the desired significance level of the confi-

dence intervals (default is 0.05 which will yield the usual 95% confidence intervals

val).

regtype A character string specifying the analysis method. Can either be "logistic" for

logistic regression (the default) or "log-linear" for log-linear regression. Log-

linear regression can only be used with binomial, unconditional analysis.

matchgroup Character string specifying a variable in normaldata to condition the analysis on.

Can only be used in binomial logistic regression models (default is NULL).

matchtiemethod Character string specifying the method for ties when using a matched/conditional

analysis. The default options is "exact", however this option does not take weights into account for the analysis, so if weights (other than 1) are used, another option should be selected. Other options are "approximate", "efron", and

"breslow" - for further explanations, see documentation for clogit.

values_to_remove

Character vector specifying values to remove from ALL variables used in the regression before the analysis (default is NULL). This is useful if some value(s) are used consistently to encode missing/irrelevant in the data (e.g. c("888", "987") - normal missing (NA) don't need to be specified as it will be removed automatically. Do NOT remove the reference values as this will lead to unex-

pected results!

weightvar A character string specifying a numeric variable in normaldata with pre-calculated

weights for observations in the analysis. The default value NULL corresponds

to weight 1 for all observations.

surveydata A Boolean specifying whether the data comes from a survey (default is FALSE).

textvar A character string with text (like a note) to be added to the output. The default

value NULL corresponds to no added note.

model_object A Boolean. If TRUE, returns the raw output object from the analysis instead of

the standard output. This might be useful to see information not included in the

standardized output (default is FALSE).

Details

It's possible to have same variable in expvars and adjustment_fixed.

When a model results in an error, the function will not stop - it continues with other models until done BUT in the output the error text can be seen.

Value

A standardized analysis object with results from multiple models.

Author(s)

ASO

See Also

odds_ratio_function() to perform a single logistic or log-linear regression giving a standardized output table.

```
# Data to use
data("infert", package = "datasets")
infert2 <- infert |>
```

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```
dplyr::mutate(
   Age_grp = relevel(as.factor(dplyr::case_when(
      age < 25 ~ "<25",
      25 <= age & age < 35 ~ "25-<35",
      age >= 35 ~ "35+"
   )), ref="25-<35"),
   Parity_grp = relevel(as.factor(dplyr::case_when(
      parity == 1 \sim "1",
      parity >= 2 & parity <= 3 ~ "2-3",
      parity > 3 ~ "4+"
   )), ref="2-3"),
    induced = relevel(as.factor(induced), ref="0"),
   case = relevel(as.factor(case), ref="0"),
    spontaneous = relevel(as.factor(spontaneous), ref="0")
 )
# Two outcomes (Parity_grp, case) with their own set of models, three
# variables included in separate models (spontaneous,induced and education)
# and one variable that is included in all models (Age_grp)
test <- odds_ratio_function_repeated(</pre>
 normaldata = infert2,
 outcomevar = c("Parity_grp","case"),
 expvars = c("spontaneous", "induced", "education"),
 adjustment_fixed = c("Age_grp")
)
# One outcome (case), two variables included in separate models
# (spontaneous and induced), one variable included in all models (Age_grp)
# and all analyses made for each level of another variable (Parity_grp)
test2 <- odds_ratio_function_repeated(</pre>
 normaldata = infert2,
 outcomevar = c("case"),
 expvars = c("spontaneous", "induced"),
 adjustment_fixed = c("Age_grp"),
 by_var = "Parity_grp"
)
```

RATEOmnibusTest

RATE based omnibus test of heterogeneity

Description

Provides the P-value for a formal test of heterogeneity based on the RATE statistic by Yadlowsky et al.

Usage

```
RATEOmnibusTest(
  forest,
```

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```
level = 0.95,
  target = c("AUTOC", "QINI"),
  q = seq(0.1, 1, 0.1),
  R = 500,
  num.threads = 1,
  seed = NULL,
  honesty = TRUE,
  stabilize.splits = TRUE,
  ...
)
```

Arguments

forest An object of class causal_forest, as returned by causal_forest(), with binary

treatment.

level numeric, level of RATE confidence interval.

target character, see rank_average_treatment_effect.

q numeric, see rank_average_treatment_effect.

R integer, see rank_average_treatment_effect

num. threads passed to causal_forest. Number of threads used in training. Default value is 1.

seed numeric, either length 1, in which case the same seed is used for both new

forests, or length 2, to train each forest with a different seed. Default is NULL, in

which case two seeds are randomly sampled.

honesty Boolean, TRUE if forest was trained using honesty. Otherwise FALSE. Argument

controls if honesty is used to train the new forests on the random half-samples, so misspecification will lead to invalid results. Default is TRUE, the default in

causal forest.

stabilize.splits

Boolean, TRUE if forest was trained taking treatment into account when determining the imbalance of a split. Otherwise FALSE. Argument controls if treatment is taken into account when determining the imbalance of a split during training of the new forests on the random half-samples, so misspecification will

lead to invalid results. Default is TRUE, the default in causal_forest.

additional arguments for causal_forest. By default, the arguments used by forest will be used to train new forests on the random half-samples. Arguments provided through . . . will override these. Note that sample.weights and clusters are passed to both causal_forest and rank_average_treatment_effect.fit.

Details

RATE evaluates the ability of a provided prioritization rule to prioritize treatment to subjects with a large benefit. In order to test for heterogeneity, we want estimated CATE's to define the prioritization rule. However, to obtain valid inference the prioritization scores must be constructed independently of the evaluating forest training data. To accomplice this, we split the data and train separate forests on each part. Then we estimate double robust scores on the observations used to train each forest, and obtain prioritization scores by predicting CATE's with each forest on the samples not used for training.

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Value

A list of class rank_average_treatment_effect with elements

- estimate: the RATE estimate.
- std.err: bootstrapped standard error of RATE.
- target: the type of estimate.
- TOC: a data.frame with the Targeting Operator Characteristic curve estimated on grid q, along with bootstrapped SEs.
- confint: a data.frame with the lower and upper bounds of the RATE confidence interval.
- pval: the p-value for the test that RATE is non-positive.

Author(s)

KIJA

References

Yadlowsky S, Fleming S, Shah N, Brunskill E, Wager S. Evaluating Treatment Prioritization Rules via Rank-Weighted Average Treatment Effects. 2021. http://arxiv.org/abs/2111.07966.

Examples

```
n <- 800
p <- 3
X <- matrix(rnorm(n * p), n, p)
W <- rbinom(n, 1, 0.5)
event_prob <- 1 / (1 + exp(2 * (pmax(2 * X[, 1], 0) * W - X[, 2])))
Y <- rbinom(n, 1, event_prob)
clusters <- sample(1:4, n, replace = TRUE)
cf <- grf::causal_forest(X, Y, W, clusters = clusters)
rate <- RATEOmnibusTest(cf, target = "QINI")
rate</pre>
```

RATETest

wrapper for rank_average_treatment_effect

Description

Provides confidence interval and p-value together with the standard output from rank_average_treatment_effect.

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Usage

```
RATETest(
  forest,
  priorities,
  level = 0.95,
  cov_type = c("continuous", "discrete"),
  target = "AUTOC",
  q = seq(0.1, 1, by = 0.1),
  R = 500,
  subset = NULL,
  debiasing.weights = NULL,
  compliance.score = NULL,
  num.trees.for.weights = 500
)
```

Arguments

forest An object of class causal_forest, as returned by causal_forest(). character, name of covariate to test for heterogeneity. priorities level numeric, level of RATE confidence interval. character, either "continuous" or "discrete". If "discrete", and q is not manually cov_type set, TOC will be evaluated at the quantiles corresponding to transitions from one level to the next. target character, see rank average treatment effect. numeric, see rank_average_treatment_effect. R integer, see rank_average_treatment_effect. subset numeric, see rank_average_treatment_effect. debiasing.weights numeric, see rank_average_treatment_effect. compliance.score numeric, see rank_average_treatment_effect. num.trees.for.weights integer, see rank_average_treatment_effect.

Value

A list of class 'rank_average_treatment_effect' with elements

- estimate: the RATE estimate.
- std.err: bootstrapped standard error of RATE.
- target: the type of estimate.
- TOC: a data.frame with the Targeting Operator Characteristic curve estimated on grid q, along with bootstrapped SEs.
- confint: a data frame with the lower and upper bounds of the RATE confidence interval.
- pval: the p-value for the test that RATE is non-positive.

50 summary.svy_vglm

Author(s)

KIJA

Examples

```
n <- 800
p <- 3
X <- matrix(rnorm(n * p), n, p)
W <- rbinom(n, 1, 0.5)
event_prob <- 1 / (1 + exp(2 * (pmax(2 * X[, 1], 0) * W - X[, 2])))
Y <- rbinom(n, 1, event_prob)
cf <- grf::causal_forest(X, Y, W)
rate <- RATETest(cf, 1)
rate$pval</pre>
```

summary.svy_vglm

Summary function for svy_vglm objects

Description

Internal summary function for svy_vglm objects

Usage

```
## S3 method for class 'svy_vglm'
summary(object, ...)
```

Arguments

```
object An svy_vglm object
... additional arguments. Not used.
```

Value

A "summary.svy_vglm" object is returned.

try_catch_warnings 51

try_catch_warnings

Try Catch with Warning Handling

Description

Try Catch with Warning Handling

Usage

```
try_catch_warnings(expr, character = FALSE)
```

Arguments

expr An expression to be evaluated.

character A logical indicating if the returned error and warning should be characters (character

= TRUE) or language (character = FALSE).

Value

The try_catch_warnings() function returns a list with three elements

- values is the evaluated expr or NULL if the evaluations throws an error.
- warning is any warning given while evaluating expr. When character = FALSE, the default, warning is a simpleWarning, otherwise it is a character.
- error is any error given while trying to evaluate expr. When character = FALSE, the default, error is a simpleError, otherwise it is a character.

```
# No errors or warnings
try_catch_warnings(log(2))

# Warnings
try_catch_warnings(log(-1))

# Errors
try_catch_warnings(stop("Error Message"))
try_catch_warnings(stop("Error Message"), character = TRUE)
```

52 vcovHC

vcovHC

Heteroscedasticity-Consistent Covariance Matrix

Description

Calculate Heteroscedasticity-Consistent Covariance Matrix from a linear model using the HC3 method from sandwich.

Usage

vcovHC(x)

Arguments

Х

lm object

Value

A matrix containing the covariance matrix estimate.

Examples

1+1

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