Fitting the outcome model

Lucy D'Agostino McGowan

Wake Forest University

2021-09-01 (updated: 2021-08-30)

Outcome Model

```
library(broom)

lm(outcome ~ exposure, data = df, weights = wts) %>%
  tidy()
```

- ▼ This will get us the point estimate
- X This will get NOT us the correct confidence intervals
- {rsample}

```
fit_ipw <- function(split, ...) {
    .df <- analysis(split)

# fit propensity score model
propensity_model <- glm(
    exposure ~ confounder_1 + confounder_2 + ...
    family = binomial(),
    data = .df
)

# calculate inverse probability weights
.df <- propensity_model %>%
    augment(type.predict = "response", data = .df) %>%
    mutate(wts = 1 / ifelse(exposure == 0, 1 - .fitted, .fitted))

# fit correctly bootsrapped ipw model
lm(outcome ~ exposure, data = .df, weights = wts) %>%
    tidy()
}
```

```
fit_ipw <- function(split, ...) {
    .df <- analysis(split)

# fit propensity score model
propensity_model <- glm(
    exposure ~ confounder_1 + confounder_2 + ...
    family = binomial(),
    data = .df
)

# calculate inverse probability weights
.df <- propensity_model %>%
    augment(type.predict = "response", data = .df) %>%
    mutate(wts = 1 / ifelse(exposure == 0, 1 - .fitted, .fitted))

# fit correctly bootsrapped ipw model
lm(outcome ~ exposure, data = .df, weights = wts) %>%
    tidy()
}
```

```
fit_ipw <- function(split, ...) {
    .df <- analysis(split)

# fit propensity score model
propensity_model <- glm(
    exposure ~ confounder_1 + confounder_2 + ...
    family = binomial(),
    data = .df
)

# calculate inverse probability weights
.df <- propensity_model %>%
    augment(type.predict = "response", data = .df) %>%
    mutate(wts = 1 / ifelse(exposure == 0, 1 - .fitted, .fitted))

# fit correctly bootsrapped ipw model
lm(outcome ~ exposure, data = .df, weights = wts) %>%
    tidy()
}
```

```
fit_ipw <- function(split, ...) {
    .df <- analysis(split)

# fit propensity score model
propensity_model <- glm(
    exposure ~ confounder_1 + confounder_2 + ...
    family = binomial(),
    data = .df
)

# calculate inverse probability weights
.df <- propensity_model %>%
    augment(type.predict = "response", data = .df) %>%
    mutate(wts = 1 / ifelse(exposure == 0, 1 - .fitted, .fitted))

# fit correctly bootsrapped ipw model
lm(outcome ~ exposure, data = .df, weights = wts) %>%
    tidy()
}
```

```
fit_ipw <- function(split, ...) {
    .df <- analysis(split)

# fit propensity score model
propensity_model <- glm(
    exposure ~ confounder_1 + confounder_2 + ...
    family = binomial(),
    data = .df
)

# calculate inverse probability weights
.df <- propensity_model %>%
    augment(type.predict = "response", data = .df) %>%
    mutate(wts = 1 / ifelse(exposure == 0, 1 - .fitted, .fitted))

# fit correctly bootsrapped ipw model
lm(outcome ~ exposure, data = .df, weights = wts) %>%
    tidy()
}
```

2 Use {rsample} to bootstrap our causal effect

```
library(rsample)
# fit ipw model to bootstrapped samples
ipw_results <- bootstraps(df, 1000, apparent = TRUE) %>%
 mutate(results = map(splits, fit_ipw))
```

2 Use {rsample} to bootstrap our causal effect

```
library(rsample)
# fit ipw model to bootstrapped samples
ipw_results <- bootstraps(df, 1000, apparent = TRUE) %>%
 mutate(results = map(splits, fit_ipw))
```

2 Use {rsample} to bootstrap our causal effect

```
library(rsample)
# fit ipw model to bootstrapped samples
ipw_results <- bootstraps(df, 1000, apparent = TRUE) %>%
 mutate(results = map(splits, fit_ipw))
```

3 Pull out the causal effect

```
# get t-statistic-based CIs
boot_estimate <- int_t(ipw_results, results) %>%
filter(term == "exposure")
```

Your Turn

- 1 Create a function called ipw_fit that fits the propensity score model and the weighted outcome model for the effect between qsmk and wt82_71
- Using the bootstraps() and int_t() functions to estimate the final effect.