

synthetic datasets

Warning: package 'bartMachine' was built under R version 4.3.3

Warning: package 'randomForest' was built under R version 4.3.3

Warning: package 'missForest' was built under R version 4.3.3

Warning: package 'dbarts' was built under R version 4.3.3

Warning: package 'BART' was built under R version 4.3.3

Warning: package 'bench' was built under R version 4.3.3

create dataset

```
linear_dgp_fun <- function(n_train, n_test, p, beta, noise_sd) {  
  n <- n_train + n_test  
  X <- matrix(rnorm(n * p), nrow = n, ncol = p)  
  y <- X %*% beta + rnorm(n, sd = noise_sd)  
  data_list <- list(  
    X_train = X[1:n_train, , drop = FALSE],  
    y_train = y[1:n_train],  
    X_test = X[(n_train + 1):n, , drop = FALSE],  
    y_test = y[(n_train + 1):n]  
  )  
  return(data_list)  
}  
linear_dgp <- create_dgp(  
  .dgp_fun = linear_dgp_fun, .name = "Linear DGP",  
  # additional named parameters to pass to .dgp_fun()  
  n_train = 350, n_test = 120, p = 4, beta = c(1,2,1.5,3), noise_sd = 1  
)
```

build BART model

```
BART_fun <- function(X_train, y_train, X_test, y_test, num_trees,alpha,beta) {
  train_X <- data.frame(X_train)
  test_X <- data.frame(X_test)
  t <- bench::mark(fit <- wbart(x.train = train_X,
                                y.train = y_train,
                                x.test = test_X,
                                ntree = num_trees,
                                base = alpha,
                                power = beta))

  time <- mean(t$time[[1]])
  predictions <- colMeans(fit$yhat.test)
  mse_score <- mean((y_test - predictions)^2)

  return(list(time = time, mse=mse_score,y_test=y_test,predictions=predictions))
}

dbarts_fun <- function(X_train, y_train, X_test, y_test, num_trees,alpha,beta){
  train_X <- data.frame(X_train)
  test_X <- data.frame(X_test)
  t <- bench::mark(bart_model <- bart(x.train = train_X,
                                       y.train = y_train,
                                       x.test = test_X,
                                       ntree = num_trees,
                                       base = alpha,
                                       power = beta))

  time <- mean(t$time[[1]])
  predictions <- colMeans(bart_model$yhat.test)
  mse_score <- mean((y_test - predictions)^2)

  return(list(time = time, mse=mse_score,y_test=y_test,predictions=predictions))
}

bartMachine_fun <- function(X_train, y_train, X_test,y_test,num_trees,alpha,beta){
  train_X <- data.frame(X_train)
  test_X <- data.frame(X_test)
  bart_model <- bartMachine(
    X = train_X,
    y = y_train,
    num_trees = num_trees,
    beta = beta,
```

```

        alpha = alpha

    )
    # The value of calculating the time required for modeling
    time <- bart_model$time_to_build
    predictions <- predict(bart_model,test_X,type = "prob")
    mse_score <- mean((y_test - predictions)^2)

    return(list(time = time, mse=mse_score,y_test=y_test,predictions=predictions))
}

SoftBart_fun<- function(X_train, y_train, X_test,y_test,num_trees,alpha,beta){
  train_X <- data.frame(X_train)
  test_X <- data.frame(X_test)
  t <- bench::mark({bart_model <- softbart(X = train_X, Y = y_train, X_test = test_X, hyper
    #print(t)
    time <- mean(t$time[[1]])
    predictions <- bart_model$y_hat_test_mean
    mse_score <- mean((y_test - predictions)^2)

    return(list(time = time, mse=mse_score,y_test=y_test,predictions=predictions))
}

```

create evaluation

```

posterior_mse <- function(fit_results,truth_col,estimate_col){
  y_test = fit_results$truth_col
  pred = fit_results$estimate_col
  return(mean((y_test - pred)^2))
}

pred_err <- create_evaluator(
  .eval_fun = posterior_mse, .name = 'Posterior MSE',
  # additional named parameters to pass to .eval_fun()
  truth_col = "y_test", estimate_col = "predictions"
)

```

```

BART <- create_method(
  .method_fun = BART_fun, .name = "BART",
  # additional named parameters to pass to .method_fun()

```

```

    num_trees=50,alpha=0.95,beta=2
)
dbarts <- create_method(.method_fun = dbarts_fun,.name = "dbarts",
                        num_trees=50,alpha=0.95,beta=2)
bartMachine <- create_method(.method_fun = bartMachine_fun,.name = "bartMachine",
                             num_trees=50,alpha=0.95,beta=2)
SoftBart <- create_method(.method_fun = SoftBart_fun,.name = "SoftBart",
                           num_trees=50,alpha=0.95,beta=2)
# Create experiment
experiment <- create_experiment(name = "Test Experiment") %>%
  add_dgp(linear_dgp) %>%
  add_method(dbarts) %>%
  add_method(BART) %>%
  add_method(bartMachine) %>%
  add_method(SoftBart) %>%
  add_evaluator(pred_err)

results <- run_experiment(experiment, n_reps = 4, save = TRUE)

```

Fitting Test Experiment...

Saving fit results...

Fit results saved | time taken: 0.027845 seconds

4 reps completed (totals: 4/4) | time taken: 2.380737 minutes

=====

Evaluating Test Experiment...

Warning: Unknown or uninitialised column: `truth_col`.

Warning: Unknown or uninitialised column: `estimate_col`.

Evaluation completed | time taken: 0.000031 minutes

Saving eval results...

Eval results saved | time taken: 0.036915 seconds

=====

No visualizers to visualize. Skipping visualization.

=====

```
# Render automated documentation and view results
#render_docs(experiment)
```

```
results$fit_results
```

```
# A tibble: 16 x 7
```

	.rep	.dgp_name	.method_name	time	mse	y_test	predictions
	<chr>	<chr>	<chr>	<list>	<dbl>	<list>	<list>
1	1	Linear	DGP BART	<bench_tm [1]>	1.26	<dbl [120]>	<dbl [120]>
2	1	Linear	DGP SoftBart	<bench_tm [1]>	1.23	<dbl [120]>	<dbl [120]>
3	1	Linear	DGP bartMachine	<drtn [1]>	1.26	<dbl [120]>	<dbl [120]>
4	1	Linear	DGP dbarts	<bench_tm [1]>	1.23	<dbl [120]>	<dbl [120]>
5	2	Linear	DGP BART	<bench_tm [1]>	1.33	<dbl [120]>	<dbl [120]>
6	2	Linear	DGP SoftBart	<bench_tm [1]>	1.17	<dbl [120]>	<dbl [120]>
7	2	Linear	DGP bartMachine	<drtn [1]>	1.41	<dbl [120]>	<dbl [120]>
8	2	Linear	DGP dbarts	<bench_tm [1]>	1.26	<dbl [120]>	<dbl [120]>
9	3	Linear	DGP BART	<bench_tm [1]>	1.24	<dbl [120]>	<dbl [120]>
10	3	Linear	DGP SoftBart	<bench_tm [1]>	1.00	<dbl [120]>	<dbl [120]>
11	3	Linear	DGP bartMachine	<drtn [1]>	1.09	<dbl [120]>	<dbl [120]>
12	3	Linear	DGP dbarts	<bench_tm [1]>	1.14	<dbl [120]>	<dbl [120]>
13	4	Linear	DGP BART	<bench_tm [1]>	1.23	<dbl [120]>	<dbl [120]>
14	4	Linear	DGP SoftBart	<bench_tm [1]>	1.15	<dbl [120]>	<dbl [120]>
15	4	Linear	DGP bartMachine	<drtn [1]>	1.43	<dbl [120]>	<dbl [120]>
16	4	Linear	DGP dbarts	<bench_tm [1]>	1.27	<dbl [120]>	<dbl [120]>