Simulation results

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4/6/2020

```
rm(list = ls(all = T))
```

Table 1

```
load("intermediate_results/Cor0.9_D60_nsim1000_seed2020_Result.RData")
mcmse.eb <- colMeans((pred.eb.store-YbarNis.store)^2)
dmse.alt <- function(pred.store){
  mcmse <- apply((pred.store-YbarNis.store)^2, 1, tapply, nis, mean)
  dmse <- mcmse-mcmse.eb
  diff <- rowMeans(dmse)*1e+5
  err <- 1.96*sqrt(apply(dmse, 1, var)/1000)*1e+5
  paste0(sprintf("%.2f", diff), " (", sprintf("%.2f", err), ")")
}
dmse.result <- do.call(
  "cbind",
  lapply(list(eb0 = pred.eb0.store,
              pi = pred.pi.store,
              zi = pred.zi.store,
              si = pred.si.store),
         dmse.alt))
dmse.result
```

```
##      eb0           pi            zi            si
## [1,] "1.20 (1.01)" "1.23 (1.01)" "4.32 (0.98)" "71.61 (7.33)"
## [2,] "0.93 (0.74)" "0.93 (0.74)" "3.60 (0.73)" "78.07 (8.17)"
## [3,] "0.66 (0.36)" "0.65 (0.35)" "2.78 (0.37)" "71.30 (6.55)"
```

Table 2

```
dmse.store <- c()
rhos <- c(-0.9, -0.6, -0.3, 0, 0.3, 0.6, 0.9)
for (rho in rhos){
  load(sprintf("intermediate_results/Cor%s_D60_nsim1000_seed2020_Result.RData", rho))
  mcmse.eb <- apply((pred.eb.store-YbarNis.store)^2, 1, tapply, nis, mean)
  mcmse.eb0 <- apply((pred.eb0.store-YbarNis.store)^2, 1, tapply, nis, mean)
  dmse <- mcmse.eb0-mcmse.eb
  diff <- rowMeans(dmse)*1e+5
```

```
  err <- 1.96*sqrt(apply(dmse, 1, var)/1000)*1e+5
  # rej <- ifelse(diff>err, TRUE, FALSE)
  dmse.store <- cbind(dmse.store, paste0(sprintf("%.2f", diff), " (", sprintf("%.2f", err), ")"))
}
colnames(dmse.store) <- rhos
dmse.store
```

```
##      -0.9          -0.6          -0.3           0              0.3
## [1,] "2.46 (0.24)" "1.01 (0.19)" "0.13 (0.13)"  "-0.16 (0.08)" "-0.05 (0.10)"
## [2,] "2.48 (0.21)" "0.81 (0.17)" "-0.01 (0.14)" "-0.17 (0.09)" "-0.05 (0.07)"
## [3,] "1.58 (0.12)" "0.41 (0.10)" "-0.05 (0.07)" "-0.10 (0.04)" "0.01 (0.04)"
##      0.6           0.9
## [1,] "0.45 (0.14)" "1.20 (0.18)"
## [2,] "0.28 (0.12)" "0.93 (0.15)"
## [3,] "0.23 (0.06)" "0.66 (0.08)"
```

Table 3

```
seeds <- 2015:2019
m12boot <- m1biasboot <- m2boot <- mseboot <- c()
ybar <- predeb <- onestep <- c()
for (seed in seeds){
  load(sprintf("intermediate_results/bootstrap/Cor0.9_D60_nsim200_seed%.0f_Result.RData", seed))
  m12boot <- rbind(m12boot, M12boot.store)
  m1biasboot <- rbind(m1biasboot, M1biasboot.store)
  m2boot <- rbind(m2boot, M2boot.store)
  mseboot <- rbind(mseboot, MSEboot.store)
  ybar <- rbind(ybar, YbarNis.store)
  predeb <- rbind(predeb, pred.eb.store)
  onestep <- rbind(onestep, mse.eb.store)
}
mcmse <- colMeans((predeb - ybar)^2)
evalmse <- function(estmse){
  bmse <- apply(estmse, 1, function(x) tapply(x-mcmse, nis, mean))
  cp <- apply(abs(predeb - ybar) <= 1.96*sqrt(estmse), 1, tapply, nis, mean)
  bmse.val <- rowMeans(bmse)*1e+5
  bmse.err <- 1.96*sqrt(apply(bmse, 1, var)/1000)*1e+5
  cp.val <- rowMeans(cp)*100
  cp.err <- 1.96*sqrt(apply(cp, 1, var)/1000)*100
  data.frame(
    bmse = paste0(sprintf("%.2f", bmse.val), " (", sprintf("%.2f", bmse.err), ")"),
    cp = paste0(sprintf("%.2f", cp.val), " (", sprintf("%.2f", cp.err), ")"))
}
output <- do.call("cbind", lapply(list(
  onestep = onestep, boot = mseboot, semiboot = onestep + m2boot),
  evalmse))
output
```

```
##   onestep.bmse   onestep.cp    boot.bmse      boot.cp semiboot.bmse
## 1 -0.90 (0.50) 94.84 (0.33)  0.15 (0.47) 94.42 (0.34)   0.18 (0.51)
## 2 -1.05 (0.32) 94.78 (0.32) -0.17 (0.29) 93.95 (0.33)  -0.26 (0.32)
```

```
## 3 -0.73 (0.18) 94.41 (0.35) -0.26 (0.16) 93.70 (0.33)  -0.20 (0.19)
##    semiboot.cp
## 1 95.30 (0.31)
## 2 95.36 (0.30)
## 3 95.29 (0.32)
```

Table S2

```
bootres <- do.call("cbind", lapply(
  list(m2boot/mseboot, m1biasboot/mseboot, m12boot/mseboot), colMeans))
bootres <- apply(bootres, 2, tapply, nis, mean)
round(bootres*100, 2)
```

```
##    [,1]  [,2]  [,3]
## 5  4.83 -3.18 -0.16
## 10 5.51 -3.91 -0.22
## 20 6.14 -3.99 -0.26
```

Figure S2

```
library(dplyr)
library(ggplot2)
library(patchwork)
ebeb0.store <- c()
for (rho in rhos){
  load(sprintf("intermediate_results/Cor%s_D60_nsim1000_seed2020_Result.RData", rho))
  mcmse.eb <- colMeans((pred.eb.store-YbarNis.store)^2)
  mcmse.eb0 <- colMeans((pred.eb0.store-YbarNis.store)^2)
  rbmse <- colMeans(mse.eb.store)/mcmse.eb-1
  rbmse0 <- colMeans(mse.eb0.store)/mcmse.eb0-1
  cp <- colMeans(abs(pred.eb.store - YbarNis.store) <= 1.96*sqrt(mse.eb.store))
  cp0 <- colMeans(abs(pred.eb0.store - YbarNis.store) <= 1.96*sqrt(mse.eb0.store))
  ebeb0.store <- rbind(ebeb0.store, cbind(rho = rho, nis, rbmse, rbmse0, cp, cp0))
}
tb <- ebeb0.store %>% as_tibble() %>%
  tidyr::gather(metric, value, rbmse:cp0) %>%
  group_by(rho, nis, metric) %>% summarise(value = mean(value)) %>%
  ungroup() %>% mutate(nis = forcats::fct_relevel(factor(nis), "5"))
g1 <- tb %>% filter(grepl("rbmse", metric)) %>%
  rename(RBMSE = value) %>%
  ggplot(aes(x = rho, y = RBMSE, color = metric)) +
  geom_point(aes(shape = metric), size = rel(2)) + geom_line() +
  geom_hline(yintercept = 0, linetype = "dashed") +
  scale_y_continuous(labels = function(x) sprintf("%.2f", x)) +
  scale_x_continuous(breaks = rhos) +
  guides(color = FALSE, shape = FALSE) +
  theme_bw(base_size = 15) +
  facet_grid(~nis)
g2 <- tb %>% filter(grepl("cp", metric)) %>%
  rename(CP = value) %>%
```

```
  mutate(metric = recode_factor(metric, "cp" = "EB", "cp0" = "EB0")) %>%
  ggplot(aes(x = rho, y = CP, color = metric)) +
  geom_point(aes(shape = metric), size = rel(2)) + geom_line() +
  geom_hline(yintercept = 0.95, linetype = "dashed") +
  scale_x_continuous(breaks = rhos) +
  theme_bw(base_size = 15) + labs(color = "", shape = "") +
  facet_grid(~nis) + theme(legend.position = "bottom")
g1 / g2
```