

Big_match - Testing and Demo

Rachael 'Rocky' Aikens, Voight Lab

August 24, 2018

This R markdown document is used for testing and demoing the current functionality of bigmatch. We'll use the sample data from the MatchIt package for basic testing.

```
library(MatchIt)
library(ggplot2)
library(ggpubr)
library(dplyr)

data("lalonge")
source('big_match.R')
source('class_functions.R')

# adding a binary outcome
lalonge$outcome <- lalonge$re78 > 15000
lalonge$re78 <- NULL

# changing name of treat column to "treated" to demonstrate that any name will suffice
names(lalonge)[names(lalonge) == "treat"] <- "treated"
```

Strata Objects

The functions `auto_stratify` and `manual_stratify` return `auto_strata` and `manual_strata` S3 objects, respectively, which both inherit from class `strata`. The `plot`, `summary` and `print` methods for `strata` objects implement most of the diagnostics we have for assessing the outcome of a stratification. The contents of `strata` objects is shown below:

Info for all strata objects:

- **data** `data.frame` with strata specified
- **treat** `string` of the name of the treatment assignment column in the data frame
- **covariates** `character vector` giving names of all covariates for stratification (may be `NULL` if prognostic scores were pre-specified)
- **call** `call object` of function call which produced object
- **issue_table** `data.frame` of Treated, Controls, and Total observations for each stratum

Additional info for manual_strata objects:

- **strata_table** `data.frame` of strata definitions

Additional info for auto_strata objects:

- **prog_scores** `numeric vector` of prognostic scores for each observation
- **prog_model** `glm object` prognostic score model (may be `NULL` if prognostic scores were pre-specified)
- **outcome** `string` with the name of the outcome variable
- **discarded** `???` rows deleted

Stratify

Manual Stratify

Testing errors and warnings

This call should return an error because “educ” is a continuous variable.

```
# manual stratification with a continuous variable
m.strat <- manual_stratify(lalonde, treat = "treat",
                          covariates = c("black", "hispan", "educ", "nodegree"))

# Error in warn_if_continuous(data[, covariates[i]], covariates[i]) :
#   There are 19 distinct values for educ. Is it continuous?

# manual stratification with a continuous variable, force = TRUE
m.strat <- manual_stratify(lalonde, treat = "treat",
                          covariates = c("black", "hispan", "educ", "nodegree"), force = TRUE)

# There are 19 distinct values for educ. Is it continuous?
```

Testing Functionality with Valid Inputs

This call should return six strata (since black and hispanic seem to be mutually exclusive categories in this dataset).

```
# allowable manual stratification
m.strat <- manual_stratify(lalonde, treat = "treated",
                           covariates = c("black", "hispan", "nodegree"))
```

Auto Stratify

Testing Errors and Warnings

First, testing error handling. These should fail and/or give warnings.

```
# auto stratification with missing arguments
a.strat <- auto_stratify(lalonde, "treat", "outcome")

# Error in auto_stratify(lalonde, "treat", "outcome") :
#   At least one of covariates and prog_scores should be specified.

# auto stratification with covariates and prog scores specified, and prog_scores invalid
a.strat <- auto_stratify(lalonde, "treat", "outcome", c("age", "educ"), prog_scores = 1:4)

# covariates and prog_scores are both specified. Using prog_scores; ignoring covariates.
# Error in auto_stratify(lalonde, "treat", "outcome", c("age", "educ"), :
#   prog_scores must be the same length as the data
```

Testing Functionality with Valid Inputs

These should give valid results.

```
# auto stratification with pre-specified prognostic score
myprogscore <- runif(n = dim(lalonde)[1])
a.strat1 <- auto_stratify(data = lalonde, "treated", "outcome",
                          prog_scores = myprogscore, size = 100)

# auto stratification
a.strat2 <- auto_stratify(lalonde, "treated", "outcome",
                          covariates = c("age", "educ", "hispan", "nodegree", "black"),
                          size = 100)

# auto stratification with a non-continuous prognostic score
a.strat3 <- auto_stratify(lalonde, "treated", "outcome",
                          covariates = c("hispan", "nodegree", "black"), size = 100 )
```

Diagnostics

Most of this is implemented with the generic functions `print`, `summary`, and `plot`.

Print

```
print(m.strat)
```

```
## manual_strata object from package big_match.
##
## Function call:
## manual_stratify(data = lalonde, treat = "treated", covariates = c("black",
##   "hispan", "nodegree"))
##
## Strata Sizes:
## # A tibble: 6 x 6
##   Stratum Treat Control Total Control_Proporti~ Potential_Issues
##   <dbl> <int>   <dbl> <int>         <dbl> <chr>
## 1     1     9    127   136         0.934 Not enough treated samples
## 2     2     9    154   163         0.945 Not enough treated samples
## 3     3     2     15    17         0.882 Too few samples; Not enou~
## 4     4     9     46    55         0.836 Too few samples; Not enou~
## 5     5    43     31    74         0.419 Too few samples
## 6     6   113     56   169         0.331 none
```

```
print(a.strat1)
```

```
## auto_strata object from package big_match.
##
## Function call:
## auto_stratify(data = lalonde, treat = "treated", outcome = "outcome",
##   prog_scores = myprogscore, size = 100)
##
## Prognostic Scores prespecified.
##
## Strata Sizes:
## # A tibble: 7 x 6
##   Stratum Treat Control Total Control_Proportion Potential_Issues
##   <int> <int>   <dbl> <int>         <dbl> <chr>
## 1     1    24     64    88         0.727 none
## 2     2    29     59    88         0.670 none
## 3     3    23     65    88         0.739 none
## 4     4    25     62    87         0.713 none
## 5     5    30     58    88         0.659 none
## 6     6    26     62    88         0.705 none
## 7     7    28     59    87         0.678 none
```

```
print(a.strat2)
```

```
## auto_strata object from package big_match.
##
## Function call:
## auto_stratify(data = lalonde, treat = "treated", outcome = "outcome",
##   covariates = c("age", "educ", "hispan", "nodegree", "black"),
```

```
##      size = 100)
##
## Prognostic Score Model:
##
## Call:  glm(formula = formula(formula_str), family = "binomial", data = data0)
##
## Coefficients:
## (Intercept)          age          educ          hispan          nodegree
##   -5.00887      0.04639      0.19183      0.09823      0.14705
##      black
##   -0.53706
##
## Degrees of Freedom: 428 Total (i.e. Null);  423 Residual
## Null Deviance:      388.2
## Residual Deviance: 361.1    AIC: 373.1
##
## Strata Sizes:
## # A tibble: 7 x 6
##   Stratum Treat Control Total Control_Proportion Potential_Issues
##   <int> <int>   <dbl> <int>          <dbl> <chr>
## 1     1     40     48    88          0.545 none
## 2     2     37     51    88          0.580 none
## 3     3     39     49    88          0.557 none
## 4     4     26     61    87          0.701 none
## 5     5     22     66    88          0.75  none
## 6     6     16     72    88          0.818 Not enough treated samples
## 7     7      5     82    87          0.943 Not enough treated samples
```

Summary

```
# TODO: implement summary methods
```

```
summary(m.strat)
```

```
## $call
## manual_stratify(data = lalonde, treat = "treated", covariates = c("black",
##   "hispan", "nodegree"))
##
## $issue_table
## # A tibble: 6 x 6
##   Stratum Treat Control Total Control_Proporti~ Potential_Issues
##   <dbl> <int>   <dbl> <int>          <dbl> <chr>
## 1      1      9    127  136          0.934 Not enough treated samples
## 2      2      9    154  163          0.945 Not enough treated samples
## 3      3      2     15   17          0.882 Too few samples; Not enou~
## 4      4      9     46   55          0.836 Too few samples; Not enou~
## 5      5     43     31   74          0.419 Too few samples
## 6      6    113     56  169          0.331 none
##
## $sum_before
##           Treat_Mean  Contol_Mean
## treat      0.0000000 1.000000e+00
## age       28.0303030 2.581622e+01
## educ      10.2354312 1.034595e+01
## black      0.2027972 8.432432e-01
## hispan     0.1421911 5.945946e-02
## married    0.5128205 1.891892e-01
## nodegree   0.5967366 7.081081e-01
## re74      5619.2365064 2.095574e+03
## re75      2466.4844431 1.532055e+03
## outcome    0.1678322 9.729730e-02
## stratum    2.6923077 5.200000e+00
##
## attr(,"class")
## [1] "summary.strata"
```

```
summary(a.strat1)
```

```
## $call
## auto_stratify(data = lalonde, treat = "treated", outcome = "outcome",
##   prog_scores = myprogscore, size = 100)
##
## $issue_table
## # A tibble: 7 x 6
##   Stratum Treat Control Total Control_Proportion Potential_Issues
##   <int> <int>   <dbl> <int>          <dbl> <chr>
## 1      1     24     64   88          0.727 none
## 2      2     29     59   88          0.670 none
## 3      3     23     65   88          0.739 none
## 4      4     25     62   87          0.713 none
## 5      5     30     58   88          0.659 none
## 6      6     26     62   88          0.705 none
## 7      7     28     59   87          0.678 none
```

```
##
## $sum_before
##      Treat_Mean  Contol_Mean
## treat      0.0000000 1.000000e+00
## age      28.0303030 2.581622e+01
## educ     10.2354312 1.034595e+01
## black     0.2027972 8.432432e-01
## hispan    0.1421911 5.945946e-02
## married   0.5128205 1.891892e-01
## nodegree  0.5967366 7.081081e-01
## re74     5619.2365064 2.095574e+03
## re75     2466.4844431 1.532055e+03
## outcome   0.1678322 9.729730e-02
## stratum   3.9627040 4.070270e+00
##
## attr("class")
## [1] "summary.strata"
summary(a.strat2)

## $call
## auto_stratify(data = lalonde, treat = "treated", outcome = "outcome",
##   covariates = c("age", "educ", "hispan", "nodegree", "black"),
##   size = 100)
##
## $issue_table
## # A tibble: 7 x 6
##   Stratum Treat Control Total Control_Proportion Potential_Issues
##   <int> <int>   <dbl> <int>          <dbl> <chr>
## 1     1     40     48    88          0.545 none
## 2     2     37     51    88          0.580 none
## 3     3     39     49    88          0.557 none
## 4     4     26     61    87          0.701 none
## 5     5     22     66    88          0.75  none
## 6     6     16     72    88          0.818 Not enough treated samples
## 7     7      5     82    87          0.943 Not enough treated samples
##
## $sum_before
##      Treat_Mean  Contol_Mean
## treat      0.0000000 1.000000e+00
## age      28.0303030 2.581622e+01
## educ     10.2354312 1.034595e+01
## black     0.2027972 8.432432e-01
## hispan    0.1421911 5.945946e-02
## married   0.5128205 1.891892e-01
## nodegree  0.5967366 7.081081e-01
## re74     5619.2365064 2.095574e+03
## re75     2466.4844431 1.532055e+03
## outcome   0.1678322 9.729730e-02
## stratum   4.3752914 3.113514e+00
##
## attr("class")
## [1] "summary.strata"
```


Plot

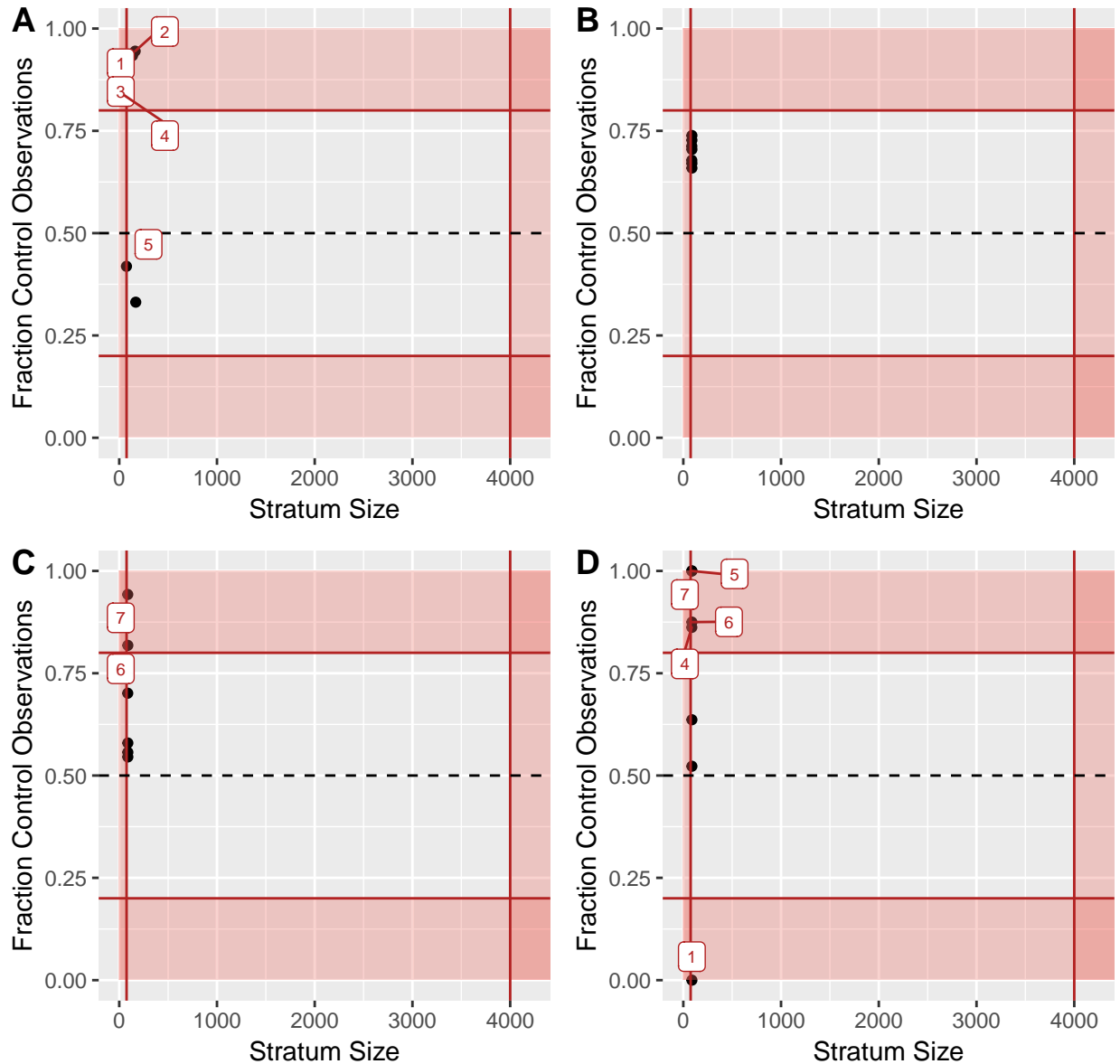
There are three types of plots: "scatter", "residual", and "hist". Any other plot options for a strata object will throw an error.

```
plot(m.strat, type = "QQ")  
# Error in plot.strata(m.strat, type = "QQ") :  
#   Not a recognized plot type.
```

Auto and Manual Stratify : Size-Balance Scatterplot

Below are the basic size \times control fraction scatterplots for (A) manual stratification by **black**, **hispan** and **nodegree**, (B) auto-stratification with a uniform random prognostic score, (C) auto-stratification with a prognostic score that is relatively continuous, and (D) auto-stratification with a prognostic score that is discontinuous (built solely from discrete variables with few distinct values). As you can see, this sample data contains a relatively small number of examples to begin with, so most strata are quite small.

```
a <- plot(m.strat) # equivalently: plot(m.strat, type = "scatter")  
b <- plot(a.strat1)  
c <- plot(a.strat2)  
d <- plot(a.strat3)  
  
ggarrange(a, b, c, d, ncol = 2, nrow = 2,  
          labels = "AUTO")
```



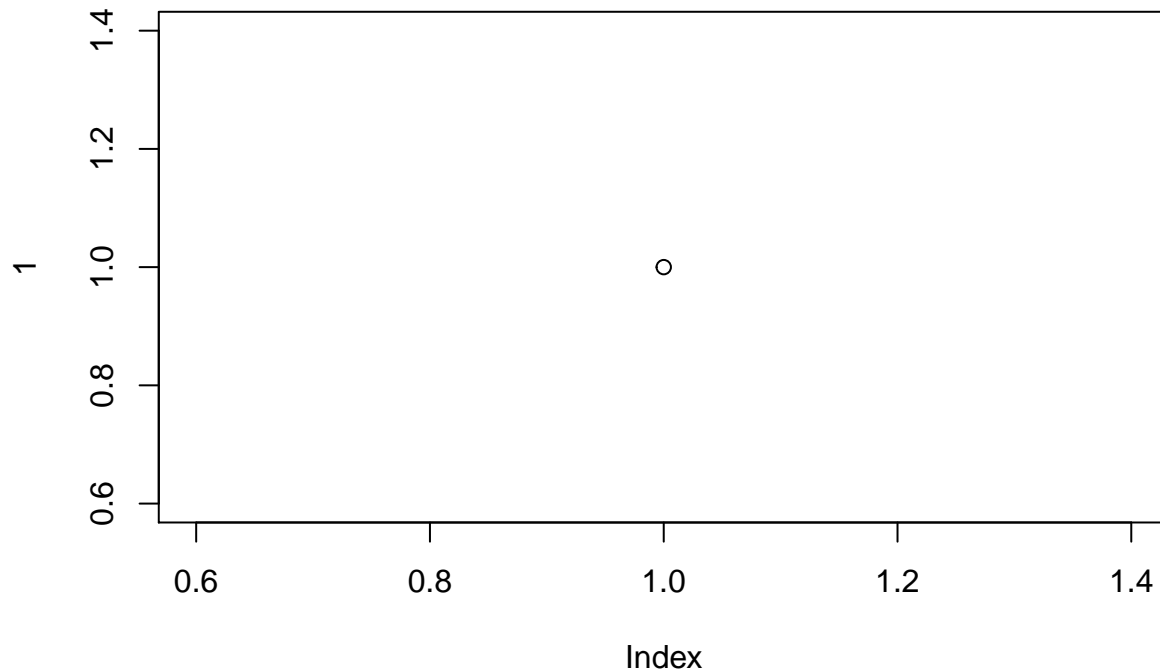
Auto Stratify: Prognostic Score Residual Plot

This function is only meant for auto-stratified data for which prognostic scores were not prespecified. Running it on a `manual_strata` object or an `auto_strata` object where prognostic scores were prespecified will throw an error.

```
plot(m.strat, type = "residual")
# Error in plot.strata(m.strat, type = "residual") :
#   Prognostic score residual plots are only valid for auto-stratified data.

plot(a.strat1, type = "residual")
# Error in plot.strata(a.strat1, type = "residual"):
#   Cannot make prognostic score residual plots. Prognostic model is unknown.

# TODO: implement this plot
plot(a.strat2, type = "residual")
```



Auto Stratify: Prognostic Score Histograms

This function is only meant for auto-stratified data. Running it on a `manual_strata` object will throw an error.

```
plot(m.strat, type = "hist")
```

```
# Error in plot.strata(m.strat, type = "hist"):  
# Prognostic score histograms are only valid for auto-stratified data.
```

```
# uniformly generated prognostic score. Nicely continuous from 0 to 1
```

```
a <- plot(a.strat1, type = "hist")
```

```
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```

```
# prognostic score generated from some continuous and some discrete variables.  
# Fairly continuous
```

```
b <- plot(a.strat2, type = "hist")
```

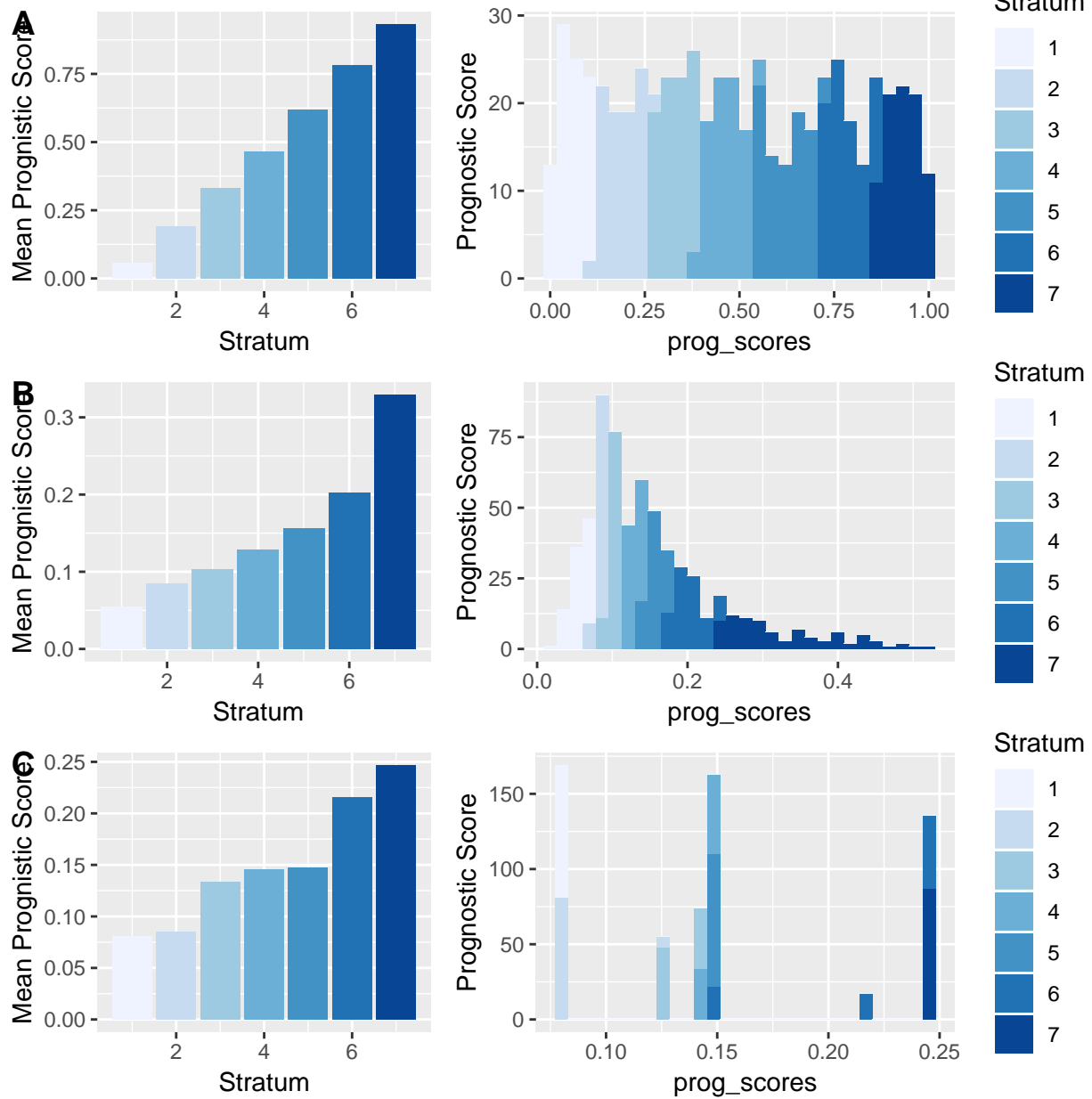
```
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```

```
# prognostic score generated from only a few discrete variables.  
# Since prog_score only takes on a few different values,  
# strata quantiles are less evenly distributed from 0 to 1
```

```
c <- plot(a.strat3, type = "hist")
```

```
## `stat_bin()` using `bins = 30`. Pick better value with `binwidth`.
```

```
ggarrange(a, b, c, ncol = 1, nrow = 3, labels = "AUTO")
```



Matching

This is not implemented yet.