

Exploratory Plot

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Getting data

```
allData <- NULL
for(n in c(100,500,1000,5000)){
  allData <- rbind(allData, readRDS(paste0("goodHeteroxyBig_n",n,"_2022.RDS"))$results)
}
library(ggplot2)
```

```
## Warning: package 'ggplot2' was built under R version 4.1.1
```

```
library(reshape)
```

```
## Warning: package 'reshape' was built under R version 4.1.3
```

```
allData$Method <- paste(allData$Method,allData$x1Type)
allData <- allData[,-ncol(allData)]
```

$X_1 \sim U[0, 1]$

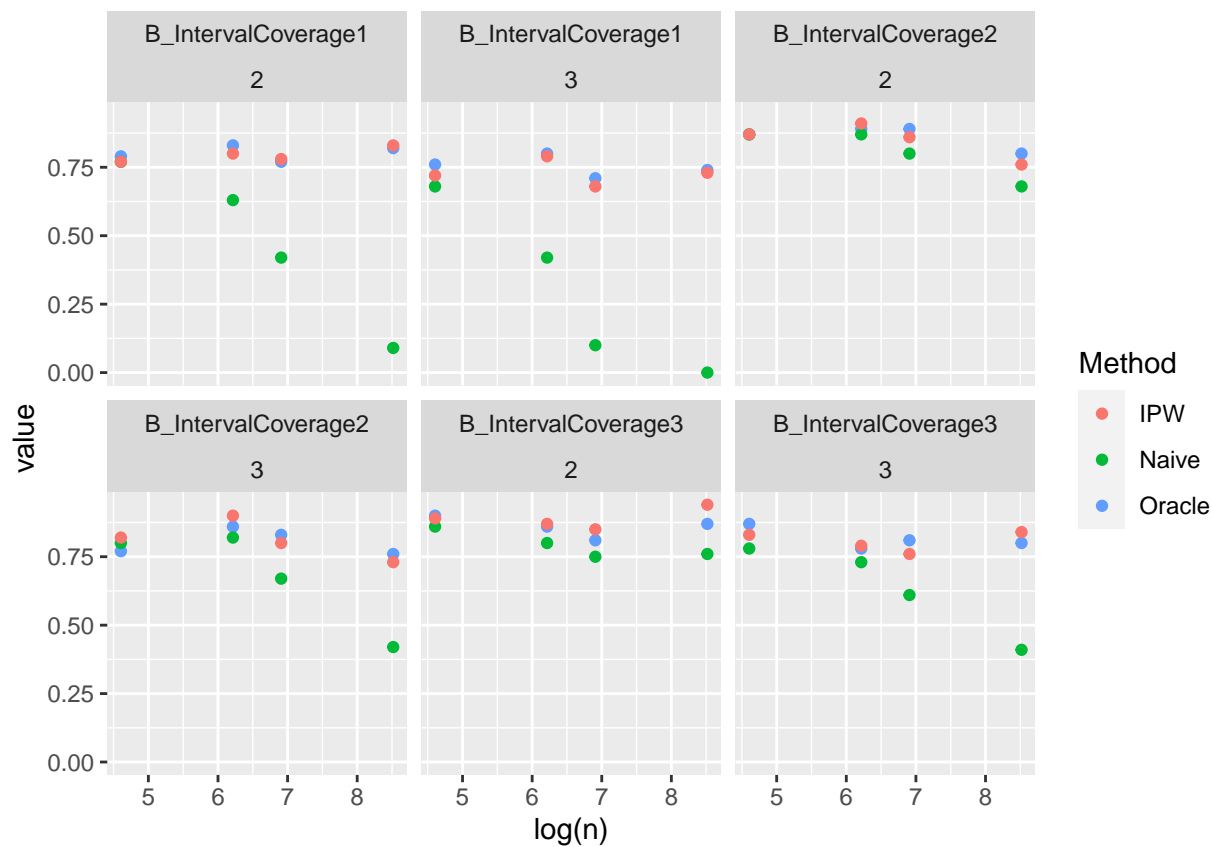
Coverage

```
diffMissInter <- allData

missPlotData <- melt(diffMissInter, id.vars=c("Method","tau","m","rho","n","ycoef"))

cData <- subset(missPlotData, variable %in% c("B_IntervalCoverage1","B_IntervalCoverage2","B_IntervalCoverage3"))

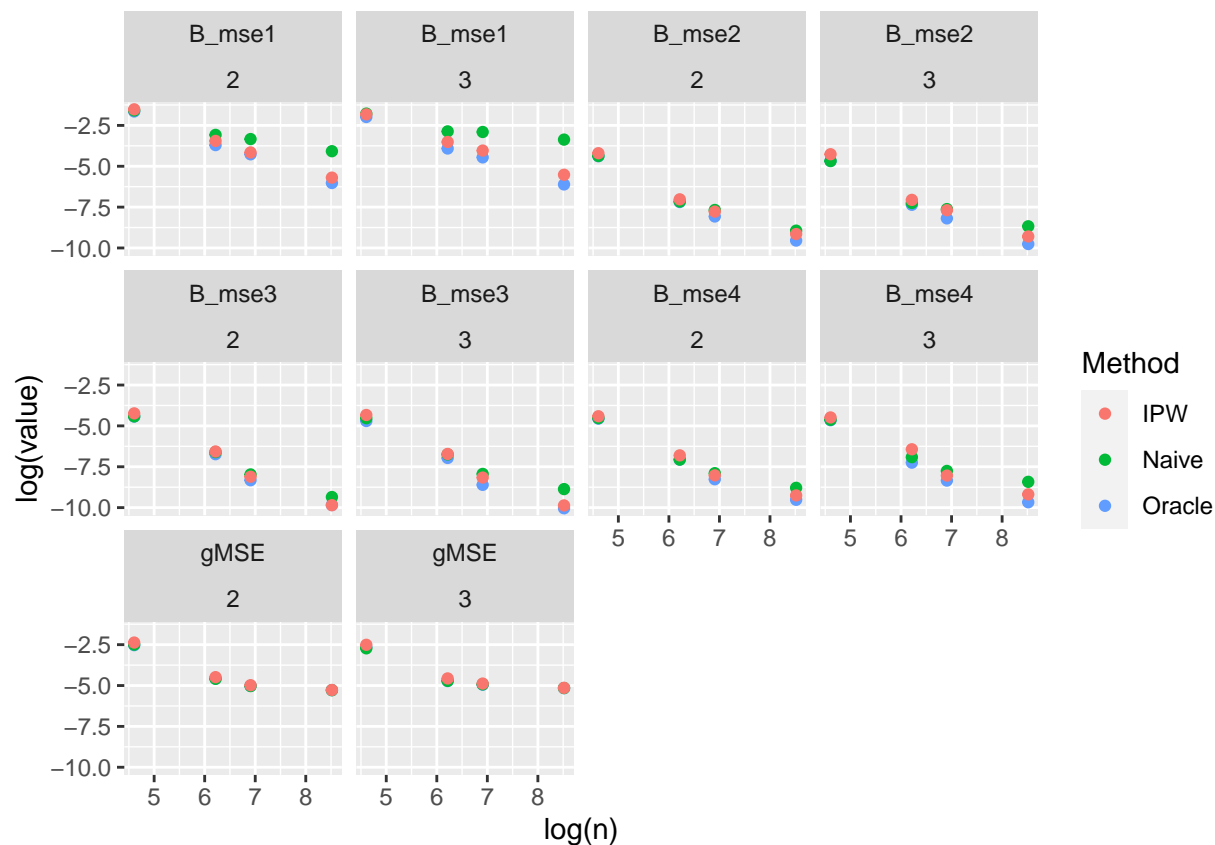
qplot(x=log(n),y=value, data=cData, color=Method) + facet_wrap(~variable*m)
```



MSE Results

```
mseData <- subset(missPlotData, variable %in% c("B_mse1", "B_mse2", "B_mse3", "B_mse4", "gMSE"))
mseData$variable <- paste(mseData$variable)

qplot(x=log(n), y=log(value), data=mseData, color=Method) + facet_wrap(~variable*m)
```



```
mseTable <- allData[,c(1:3,5,11:15)]
for(i in 5:9){
  mseTable[,i] <- round(mseTable[,i],5)
}
mseTable
```

##	Method	tau	m	n	B_mse1	B_mse2	B_mse3	B_mse4	gMSE
## 1	Oracle	0.7	2	100	0.19241	0.01246	0.01194	0.01051	0.07970
## 2	Naive	0.7	2	100	0.20522	0.01265	0.01207	0.01086	0.08224
## 3	IPW	0.7	2	100	0.21915	0.01496	0.01448	0.01215	0.09336
## 4	Oracle	0.7	3	100	0.13753	0.00937	0.00908	0.00954	0.07079
## 5	Naive	0.7	3	100	0.16852	0.00926	0.01076	0.00978	0.06562
## 6	IPW	0.7	3	100	0.16143	0.01405	0.01313	0.01130	0.08144
## 7	Oracle	0.7	2	500	0.02462	0.00075	0.00119	0.00086	0.01020
## 8	Naive	0.7	2	500	0.04594	0.00078	0.00136	0.00086	0.01019
## 9	IPW	0.7	2	500	0.03177	0.00089	0.00141	0.00111	0.01126
## 10	Oracle	0.7	3	500	0.02000	0.00064	0.00095	0.00071	0.00885
## 11	Naive	0.7	3	500	0.05694	0.00071	0.00117	0.00100	0.00896
## 12	IPW	0.7	3	500	0.02984	0.00086	0.00121	0.00161	0.01040
## 13	Oracle	0.7	2	1000	0.01401	0.00031	0.00024	0.00026	0.00659
## 14	Naive	0.7	2	1000	0.03555	0.00046	0.00035	0.00037	0.00654
## 15	IPW	0.7	2	1000	0.01567	0.00042	0.00030	0.00033	0.00687
## 16	Oracle	0.7	3	1000	0.01164	0.00028	0.00018	0.00024	0.00712
## 17	Naive	0.7	3	1000	0.05492	0.00049	0.00036	0.00043	0.00724
## 18	IPW	0.7	3	1000	0.01758	0.00046	0.00029	0.00032	0.00760
## 19	Oracle	0.7	2	5000	0.00242	0.00007	0.00005	0.00007	0.00509
## 20	Naive	0.7	2	5000	0.01692	0.00013	0.00009	0.00015	0.00507

```
## 21    IPW  0.7 2 5000 0.00336 0.00011 0.00005 0.00010 0.00513
## 22 Oracle 0.7 3 5000 0.00222 0.00006 0.00004 0.00006 0.00576
## 23 Naive  0.7 3 5000 0.03442 0.00017 0.00014 0.00022 0.00577
## 24    IPW  0.7 3 5000 0.00401 0.00009 0.00005 0.00010 0.00585
```

```
library(xtable)
```

```
## Warning: package 'xtable' was built under R version 4.1.1
```

```
xmseHetero <- xtable(mseTable, digits=c(0,0,1,0,0,5,5,5,5))
print(xmseHetero, include.rownames=FALSE)
```

```
## % latex table generated in R 4.1.0 by xtable 1.8-4 package
## % Mon Dec 19 16:50:39 2022
## \begin{table}[ht]
## \centering
## \begin{tabular}{lrrrrrrrr}
## \hline
## Method & tau & m & n & B\_mse1 & B\_mse2 & B\_mse3 & B\_mse4 & gMSE \\
## \hline
## Oracle & 0.7 & 2 & 100 & 0.19241 & 0.01246 & 0.01194 & 0.01051 & 0.07970 \\
## Naive & 0.7 & 2 & 100 & 0.20522 & 0.01265 & 0.01207 & 0.01086 & 0.08224 \\
## IPW & 0.7 & 2 & 100 & 0.21915 & 0.01496 & 0.01448 & 0.01215 & 0.09336 \\
## Oracle & 0.7 & 3 & 100 & 0.13753 & 0.00937 & 0.00908 & 0.00954 & 0.07079 \\
## Naive & 0.7 & 3 & 100 & 0.16852 & 0.00926 & 0.01076 & 0.00978 & 0.06562 \\
## IPW & 0.7 & 3 & 100 & 0.16143 & 0.01405 & 0.01313 & 0.01130 & 0.08144 \\
## Oracle & 0.7 & 2 & 500 & 0.02462 & 0.00075 & 0.00119 & 0.00086 & 0.01020 \\
## Naive & 0.7 & 2 & 500 & 0.04594 & 0.00078 & 0.00136 & 0.00086 & 0.01019 \\
## IPW & 0.7 & 2 & 500 & 0.03177 & 0.00089 & 0.00141 & 0.00111 & 0.01126 \\
## Oracle & 0.7 & 3 & 500 & 0.02000 & 0.00064 & 0.00095 & 0.00071 & 0.00885 \\
## Naive & 0.7 & 3 & 500 & 0.05694 & 0.00071 & 0.00117 & 0.00100 & 0.00896 \\
## IPW & 0.7 & 3 & 500 & 0.02984 & 0.00086 & 0.00121 & 0.00161 & 0.01040 \\
## Oracle & 0.7 & 2 & 1000 & 0.01401 & 0.00031 & 0.00024 & 0.00026 & 0.00659 \\
## Naive & 0.7 & 2 & 1000 & 0.03555 & 0.00046 & 0.00035 & 0.00037 & 0.00654 \\
## IPW & 0.7 & 2 & 1000 & 0.01567 & 0.00042 & 0.00030 & 0.00033 & 0.00687 \\
## Oracle & 0.7 & 3 & 1000 & 0.01164 & 0.00028 & 0.00018 & 0.00024 & 0.00712 \\
## Naive & 0.7 & 3 & 1000 & 0.05492 & 0.00049 & 0.00036 & 0.00043 & 0.00724 \\
## IPW & 0.7 & 3 & 1000 & 0.01758 & 0.00046 & 0.00029 & 0.00032 & 0.00760 \\
## Oracle & 0.7 & 2 & 5000 & 0.00242 & 0.00007 & 0.00005 & 0.00007 & 0.00509 \\
## Naive & 0.7 & 2 & 5000 & 0.01692 & 0.00013 & 0.00009 & 0.00015 & 0.00507 \\
## IPW & 0.7 & 2 & 5000 & 0.00336 & 0.00011 & 0.00005 & 0.00010 & 0.00513 \\
## Oracle & 0.7 & 3 & 5000 & 0.00222 & 0.00006 & 0.00004 & 0.00006 & 0.00576 \\
## Naive & 0.7 & 3 & 5000 & 0.03442 & 0.00017 & 0.00014 & 0.00022 & 0.00577 \\
## IPW & 0.7 & 3 & 5000 & 0.00401 & 0.00009 & 0.00005 & 0.00010 & 0.00585 \\
## \hline
## \end{tabular}
## \end{table}
```

Bias

```
biasData <- subset(missPlotData, variable %in% c("B1","B2","B3","B4"))
biasData$variable <- paste(biasData$variable)

qplot(x=n,y=value, data=biasData, color=Method) + facet_wrap(~variable*m)
```

