Package 'fastrerandomize'

January 13, 2025

Title Hardware-Accelerated Rerandomization
for Improved Balance

Version 0.2

Description Provides hardware-accelerated tools for performing rerandomization
and randomization testing in experimental research. Using a 'JAX' backend, the
package enables exact rerandomization inference even for large experiments
with hundreds of billions of possible randomizations. Key functionalities
include generating pools of acceptable rerandomizations based on covariate
balance, conducting exact randomization tests, and performing pre-analysis
evaluations to determine optimal rerandomization acceptance thresholds. The
package supports various hardware acceleration frameworks including 'CPU',
'CUDA', and 'METAL', making it versatile across accelerated computing environments. This
allows researchers to efficiently implement stringent rerandomization designs and
conduct valid inference even with large sample sizes. The pack-
age is partly based on Jerzak and Goldstein (2023) <doi:10.48550/arXiv.2310.00861>.

URL https://github.com/cjerzak/fastrerandomize-software

BugReports https://github.com/cjerzak/fastrerandomize-software/issues

Depends R (>= 3.3.3)

License GPL-3

Encoding UTF-8

LazyData false

Imports reticulate,
assertthat,
utils,
stats,
graphics

Suggests knitr,
rmarkdown

VignetteBuilder knitr

RoxygenNote 7.3.2

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build_backend	*A function to build the environment for fastrerandomize. Builds a conda environment in which 'JAX' and 'np' are installed. Users can also create a conda environment where 'JAX' and 'np' are installed themselves.*

Description

A function to build the environment for fastrerandomize. Builds a conda environment in which 'JAX' and 'np' are installed. Users can also create a conda environment where 'JAX' and 'np' are installed themselves.

Usage

```
build_backend(conda_env = "fastrerandomize", conda = "auto")
```

Arguments

conda_env	(default = "fastrerandomize") Name of the conda environment in which to place the backends.
conda	(default = auto) The path to a conda executable. Using "auto" allows reticulate to attempt to automatically find an appropriate conda binary.

Value

Invisibly returns NULL; this function is used for its side effects of creating and configuring a conda environment for fastrerandomize. This function requires an Internet connection. You can find out a list of conda Python paths via: Sys.which("python")

Examples

```
## Not run:
# Create a conda environment named "fastrerandomize"
# and install the required Python packages (jax, numpy, etc.)
build_backend(conda_env = "fastrerandomize", conda = "auto")

# If you want to specify a particular conda path:
# build_backend(conda_env = "fastrerandomize", conda = "/usr/local/bin/conda")

## End(Not run)
```

---

check_jax_availability

Check if 'Python' and 'JAX' are available

Description

This function checks if 'Python' and 'JAX' can be accessed via 'reticulate'. If not, it returns 'NULL' and prints a message suggesting to run 'build_backend()'.

Usage

```
check_jax_availability(conda_env = "fastrerandomize", conda = "auto")
```

Arguments

conda_env   A character string specifying the name of the conda environment. Default is '"fastrerandomize"'.

conda   The path to a conda executable, or '"auto"'. Default is '"auto"'.

Value

Returns 'TRUE' (invisibly) if both 'Python' and 'JAX' are available; otherwise returns 'NULL'.

Examples

```
## Not run:
  check_jax_availability()

## End(Not run)
```

---

fastrerandomize_class   *Constructor for fastrerandomize randomizations*

Description

Create an S3 object of class `fastrerandomize_randomizations` that stores the randomizations (and optionally balance statistics) generated by functions such as `generate_randomizations`.

Usage

```
fastrerandomize_class(
  randomizations,
  balance = NULL,
  fastrr_env = NULL,
  call = NULL
)
```

Arguments

randomizations	A matrix or array where each row (or slice) represents one randomization.
balance	A numeric vector or similar object holding balance statistics for each randomization, or `NULL` if not applicable.
fastrr_env	Associated `fastrr_env` environment.
call	The function call, if you wish to store it for reference (optional).

Value

An object of class `fastrerandomize_randomizations`.

---

fastrerandomize_test   *Constructor for fastrerandomize randomization test objects*

Description

Constructor for fastrerandomize randomization test objects

Usage

```
fastrerandomize_test(p_value, FI, tau_obs, fastrr_env = NULL, call = NULL, ...)
```

Arguments

p_value	A numeric value representing the p-value of the test.
FI	A numeric vector (length 2) representing the fiducial interval, or `NULL` if not requested.
tau_obs	A numeric value (or vector) representing the estimated treatment effect.
fastrr_env	Associated 'fastrr_env' environment.
call	An optional function call, stored for reference.
...	Other slots you may want to store (e.g. additional diagnostics).

Value

An object of class `fastrerandomize_test`.

---

generate_randomizations

Generate randomizations for a rerandomization-based experimental design

---

Description

This function generates randomizations for experimental design using either exact enumeration or Monte Carlo sampling methods. It provides a unified interface to both approaches while handling memory and computational constraints appropriately.

Usage

```
generate_randomizations(
  n_units,
  n_treated,
  X = NULL,
  randomization_accept_prob,
  threshold_func = NULL,
  max_draws = 10^6,
  batch_size = 1000,
  randomization_type = "monte_carlo",
  approximate_inv = TRUE,
  file = NULL,
  return_type = "R",
  verbose = TRUE,
  conda_env = "fastrerandomize",
  conda_env_required = TRUE
)
```

Arguments

`n_units`	An integer specifying the total number of experimental units.
`n_treated`	An integer specifying the number of units to be assigned to treatment.
`X`	A numeric matrix of covariates used for balance checking. Cannot be `NULL`.
`randomization_accept_prob`	
	A numeric value between 0 and 1 specifying the probability threshold for accepting randomizations based on balance.
`threshold_func`	A 'JAX' function that computes a balance measure for each randomization. Only used for Monte Carlo sampling.
`max_draws`	An integer specifying the maximum number of randomizations to draw in Monte Carlo sampling.
`batch_size`	An integer specifying batch size for Monte Carlo processing.
`randomization_type`	
	A string specifying the type of randomization: either `"exact"` or `"monte_carlo"`.

approximate_inv

A logical value indicating whether to use an approximate inverse (diagonal of the covariance matrix) instead of the full matrix inverse when computing balance metrics. This can speed up computations for high-dimensional covariates. Default is `TRUE`.

file   A string specifying where to save candidate randomizations (if saving, not returning).

return_type   A string specifying the format of the returned randomizations and balance measures. Allowed values are `"R"` for base R objects (e.g., `matrix`, `numeric`) or `"jax"` for 'JAX' arrays. Default is `"R"`.

verbose   A logical value indicating whether to print progress information. Default is `TRUE`.

conda_env   A character string specifying the name of the conda environment to use via `reticulate`. Default is `"fastrerandomize"`.

conda_env_required

A logical indicating whether the specified conda environment must be strictly used. If `TRUE`, an error is thrown if the environment is not found. Default is `TRUE`.

Details

The function supports two methods of generating randomizations:

1. Exact enumeration: Generates all possible randomizations (memory intensive but exact).

2. Monte Carlo sampling: Generates randomizations through sampling (more memory efficient).

For large problems (e.g., X with >20 rows), Monte Carlo sampling is recommended.

Value

Returns an S3 object with slots:

- `assignments` An array where each row represents one possible treatment assignment vector containing the accepted randomizations.

- `balance_measures` A numeric vector containing the balance measure for each corresponding randomization.

- `fastrr_env` The fastrerandomize environment.

- `file_output` If file is specified, results are saved to the given file path instead of being returned.

See Also

[generate_randomizations_exact](#) for the exact enumeration method. [generate_randomizations_mc](#) for the Monte Carlo sampling method.

Examples

```
## Not run:
# Generate synthetic data
X <- matrix(rnorm(20*5), 20, 5)

# Generate randomizations using exact enumeration
RandomizationSet_Exact <- generate_randomizations(
```

```
                n_units = nrow(X),
                n_treated = round(nrow(X)/2),
                X = X,
                randomization_accept_prob=0.1,
                randomization_type="exact")

# Generate randomizations using Monte Carlo sampling
RandomizationSet_MC <- generate_randomizations(
                n_units = nrow(X),
                n_treated = round(nrow(X)/2),
                X = X,
                randomization_accept_prob = 0.1,
                randomization_type = "monte_carlo",
                max_draws = 100000,
                batch_size = 1000)

## End(Not run)
```

---

generate_randomizations_exact

Generate Complete Randomizations with Optional Balance Constraints

---

Description

Generates all possible treatment assignments for a completely randomized experiment, optionally filtering them based on covariate balance criteria. The function can generate either all possible randomizations or a subset that meets specified balance thresholds using Hotelling's T-squared statistic.

Usage

```
generate_randomizations_exact(
  n_units,
  n_treated,
  X = NULL,
  randomization_accept_prob = 1,
  approximate_inv = TRUE,
  threshold_func = NULL,
  verbose = TRUE,
  conda_env = "fastrerandomize",
  conda_env_required = TRUE
)
```

Arguments

n_units	An integer specifying the total number of experimental units
n_treated	An integer specifying the number of units to be assigned to treatment
X	A numeric matrix of covariates where rows represent units and columns represent different covariates. Default is NULL, in which case all possible randomizations are returned without balance filtering.

randomization_accept_prob

> A numeric value between 0 and 1 specifying the quantile threshold for accepting randomizations based on balance statistics. Default is 1 (accept all randomizations).

approximate_inv

> A logical value indicating whether to use an approximate inverse (diagonal of the covariance matrix) instead of the full matrix inverse when computing balance metrics. This can speed up computations for high-dimensional covariates. Default is TRUE.

threshold_func   A function that calculates balance statistics for candidate randomizations. Default is VectorizedFastHotel2T2 which computes Hotelling's T-squared statistic.

verbose   A logical value indicating whether to print progress information. Default is TRUE.

conda_env   A character string specifying the name of the conda environment to use via reticulate. Default is "fastrerandomize".

conda_env_required

> A logical indicating whether the specified conda environment must be strictly used. If TRUE, an error is thrown if the environment is not found. Default is TRUE.

Details

The function works in two main steps: 1. Generates all possible combinations of treatment assignments given n_units and n_treated 2. If covariates (X) are provided, filters these combinations based on balance criteria using the specified threshold function

The balance filtering process uses Hotelling's T-squared statistic by default to measure multivariate balance between treatment and control groups. Randomizations are accepted if their balance measure is below the specified quantile threshold.

Value

The function returns a *list* with two elements: candidate_randomizations: an array of randomization vectors M_candidate_randomizations: an array of their balance measures.

Note

This function requires 'JAX' and 'NumPy' to be installed and accessible through the reticulate package.

References

Hotelling, H. (1931). The generalization of Student's ratio. The Annals of Mathematical Statistics, 2(3), 360-378.

See Also

generate_randomizations for full randomization generation function. generate_randomizations_mc for the Monte Carlo version.

Examples

```
## Not run:
# Generate synthetic data
X <- matrix(rnorm(60), nrow = 10)  # 10 units, 6 covariates

# Generate balanced randomizations with covariates
BalancedRandomizations <- generate_randomizations_exact(
  n_units = 10,
  n_treated = 5,
  X = X,
  randomization_accept_prob = 0.25  # Keep top 25% most balanced
)

## End(Not run)
```

---

generate_randomizations_mc

> *Draws a random sample of acceptable randomizations from all possible complete randomizations using Monte Carlo sampling*

Description

This function performs sampling with replacement to generate randomizations in a memory-efficient way. It processes randomizations in batches to avoid memory issues and filters them based on covariate balance. The function uses JAX for fast computation and memory management.

Usage

```
generate_randomizations_mc(
  n_units,
  n_treated,
  X,
  randomization_accept_prob = 1,
  threshold_func = NULL,
  max_draws = 1e+05,
  batch_size = 1000,
  approximate_inv = TRUE,
  verbose = TRUE,
  conda_env = "fastrerandomize",
  conda_env_required = TRUE
)
```

Arguments

n_units   An integer specifying the total number of experimental units.

n_treated   An integer specifying the number of units to be assigned to treatment.

X   A numeric matrix of covariates used for balance checking. Cannot be NULL.

randomization_accept_prob

                A numeric value between 0 and 1 specifying the probability threshold for accepting randomizations based on balance. Default is 1

threshold_func	A JAX function that computes a balance measure for each randomization. Must be vectorized using `jax$vmap` with `in_axes = list(NULL, 0L, NULL, NULL)`, and inputs covariates (matrix of X), treatment_assignment (vector of 0s and 1s), n0 (scalar), n1 (scalar). Default is `VectorizedFastHotel2T2` which uses Hotelling's T-squared statistic.
max_draws	An integer specifying the maximum number of randomizations to draw.
batch_size	An integer specifying how many randomizations to process at once. Lower values use less memory but may be slower.
approximate_inv	
	A logical value indicating whether to use an approximate inverse (diagonal of the covariance matrix) instead of the full matrix inverse when computing balance metrics. This can speed up computations for high-dimensional covariates. Default is `TRUE`.
verbose	A logical value indicating whether to print detailed information about batch processing progress, and GPU memory usage. Default is `FALSE`.
conda_env	A character string specifying the name of the conda environment to use via `reticulate`. Default is `"fastrerandomize"`.
conda_env_required	
	A logical indicating whether the specified conda environment must be strictly used. If `TRUE`, an error is thrown if the environment is not found. Default is `TRUE`.

Details

The function works by:

1. Generating batches of random permutations.
2. Computing balance measures for each permutation using the provided threshold function.
3. Keeping only the top permutations that meet the acceptance probability threshold.
4. Managing memory by clearing unused objects and caches between batches.

The function uses smaller data types (int8, float16) where possible to reduce memory usage. It also includes assertions to verify array shapes and dimensions throughout.

Value

The function returns a *list* with two elements: candidate_randomizations: an array of randomization vectors M_candidate_randomizations: an array of their balance measures.

See Also

generate_randomizations for full randomization generation function. generate_randomizations_exact for the exact version.

Examples

```
## Not run:
# Generate synthetic data
X <- matrix(rnorm(100*5), 100, 5) # 5 covariates

# Generate 1000 randomizations for 100 units with 50 treated
rand_less_strict <- generate_randomizations_mc(
```

```
                n_units = 100,
                n_treated = 50,
                X = X,
                randomization_accept_prob=0.01,
                max_draws = 100000,
                batch_size = 1000)

# Use a stricter balance criterion
rand_more_strict <- generate_randomizations_mc(
                n_units = 100,
                n_treated = 50,
                X = X,
                randomization_accept_prob=0.001,
                max_draws = 1000000,
                batch_size = 1000)

## End(Not run)
```

---

plot.fastrerandomize_randomizations

Plot method for fastrerandomize_test objects

Description

Plots the observed treatment effect and, if available, the fiducial interval on a horizontal axis.

Usage

```
## S3 method for class 'fastrerandomize_randomizations'
plot(x, ...)
```

Arguments

x   An object of class `fastrerandomize_test`.

...   Further graphical parameters passed to plot.

Value

No return value. This function is called for the side effect of generating a histogram of the accepted balance measures of object with class `fastrerandomize_randomizations`.

```
plot.fastrerandomize_test
```
Plot method for fastrerandomize_test objects

Description

Plots a simple visualization of the observed effect and the fiducial interval (if present) on a horizontal axis.

Usage

```
## S3 method for class 'fastrerandomize_test'
plot(x, ...)
```

Arguments

x	An object of class `fastrerandomize_test`.
...	Further graphical parameters passed to [plot](#).

Value

No output returned. Performs side effect of plotting `fastrerandomize_test` class objects.

```
print.fastrerandomize_randomizations
```
Print method for fastrerandomize_randomizations objects

Description

Print method for fastrerandomize_randomizations objects

Usage

```
## S3 method for class 'fastrerandomize_randomizations'
print(x, ...)
```

Arguments

x	An object of class `fastrerandomize_instance`.
...	Further arguments passed to or from other methods.

Value

Prints an object of class `fastrerandomize_randomizations`.

---

print.fastrerandomize_test

Print method for fastrerandomize_test objects

Description

Print method for fastrerandomize_test objects

Usage

```
## S3 method for class 'fastrerandomize_test'
print(x, ...)
```

Arguments

x	An object of class `fastrerandomize_test`.
...	Further arguments passed to or from other methods.

Value

No return value, prints object of class `fastrerandomize_test`.

---

print2

Print timestamped messages with optional quieting

Description

This function prints messages prefixed with the current timestamp in a standardized format. Messages can be suppressed using the quiet parameter.

Usage

```
print2(text, quiet = FALSE)
```

Arguments

text	A character string containing the message to be printed.
quiet	A logical value indicating whether to suppress output. Default is `FALSE`.

Details

The function prepends the current timestamp in "YYYY-MM-DD HH:MM:SS" format to the provided message.

Value

No return value, called for side effect of printing with timestamp.

See Also

Sys.time for the underlying timestamp functionality.

Examples

```
# Print a basic message with timestamp
print2("Processing started")

# Suppress output
print2("This won't show", quiet = TRUE)

# Use in a loop
for(i in 1:3) {
  print2(sprintf("Processing item %d", i))
}
```

QJEData   *QJEData: Agricultural Treatment Experiment Data*

Description

Data from a field experiment studying moral hazard in tenancy contracts in agriculture.

After subsetting, this dataset includes observations on 968 experimental units with the following variables of interest: household composition, treatment assignment, and agricultural outcomes.

Usage

```
data(QJEData)
```

Format

A data frame with 968 rows and 7 columns:

children Numeric (integer). Number of children in the household. Larger numbers may reflect increased household labor needs and different investment or effort incentives.

married Numeric/binary. Whether the household head is currently married (1) or not (0). Marital status may influence decision-making and risk preferences in farming.

hh_size Numeric (integer). Household size. Differences in family labor availability or consumption needs can influence effort levels and thus relate to moral hazard in production decisions.

hh_sexrat Numeric. The ratio of adult men to adult women in the household. Imbalances in the male–female ratio can affect labor division and investment decisions.

treat1 Numeric/binary. Primary treatment indicator (e.g., whether a farmer is offered a specific tenancy contract or cost-sharing arrangement).

R_yield_ELA_sqm Numeric. Crop yield per square meter (e.g., kilograms of output per square meter). This is a principal outcome measure for evaluating productivity and treatment impact on farm performance.

ELA_Fertil_D Numeric/binary. Indicator for whether fertilizer was used (1) or not (0). This measures input investment—a key mechanism in moral hazard models (farmers may alter input use under different contracts).

Source

Burchardi, K.B., Ghatak, M., & Johanssen, A. (2019). Moral hazard: Experimental evidence from tenancy contracts. *The Quarterly Journal of Economics*, 134(1), 281-347.

---

randomization_test   *Fast randomization test*

Description

Fast randomization test

Usage

```
randomization_test(
  obsW = NULL,
  obsY = NULL,
  X = NULL,
  alpha = 0.05,
  candidate_randomizations = NULL,
  candidate_randomizations_array = NULL,
  n0_array = NULL,
  n1_array = NULL,
  randomization_accept_prob = 1,
  findFI = FALSE,
  c_initial = 2,
  max_draws = 10^6,
  batch_size = 10^5,
  randomization_type = "monte_carlo",
  approximate_inv = TRUE,
  file = NULL,
  verbose = TRUE,
  conda_env = "fastrerandomize",
  conda_env_required = TRUE
)
```

Arguments

obsW	A numeric vector where 0's correspond to control units and 1's to treated units.
obsY	An optional numeric vector of observed outcomes. If not provided, the function assumes a NULL value.
X	A numeric matrix of covariates.
alpha	The significance level for the test. Default is 0.05.
candidate_randomizations	
	A numeric matrix of candidate randomizations.
candidate_randomizations_array	
	An optional 'JAX' array of candidate randomizations. If not provided, the function coerces candidate_randomizations into a 'JAX' array.
n0_array	An optional array specifying the number of control units.
n1_array	An optional array specifying the number of treated units.

randomization_accept_prob

        An numeric scalar or vector of probabilities for accepting each randomization.

findFI   A logical value indicating whether to find the fiducial interval. Default is FALSE.

c_initial   A numeric value representing the initial criterion for the randomization. Default is 2.

max_draws   An integer specifying the maximum number of candidate randomizations to generate (or to consider) for the test when randomization_type = "monte_carlo". Default is 1e6.

batch_size   An integer specifying the batch size for Monte Carlo sampling. Batches are processed one at a time for memory efficiency. Default is 1e5.

randomization_type

        A string specifying the type of randomization for the test. Allowed values are "exact" or "monte_carlo". Default is "monte_carlo".

approximate_inv

        A logical value indicating whether to use an approximate inverse (diagonal of the covariance matrix) instead of the full matrix inverse when computing balance metrics. This can speed up computations for high-dimensional covariates. Default is TRUE.

file   A character string specifying the path (including filename) where candidate randomizations will be saved or loaded from. If NULL, randomizations remain in memory. Default is NULL.

verbose   A logical value indicating whether to print progress information. Default is TRUE.

conda_env   A character string specifying the name of the conda environment to use via reticulate. Default is "fastrerandomize".

conda_env_required

        A logical indicating whether the specified conda environment must be strictly used. If TRUE, an error is thrown if the environment is not found. Default is TRUE.

Value

Returns an S3 object with slots:

- p_value A numeric value or vector representing the p-value of the test (or the expected p-value under the prior structure specified in the function inputs).

- FI A numeric vector representing the fiducial interval if findFI=TRUE.

- tau_obs A numeric value or vector representing the estimated treatment effect(s).

- fastrr_env The fastrerandomize environment.

References

- Zhang, Y. and Zhao, Q., 2023. What is a randomization test?. Journal of the American Statistical Association, 118(544), pp.2928-2942.

See Also

[generate_randomizations](#) for randomization generation function.

Examples

```
## Not run:
# A small synthetic demonstration with 6 units, 3 treated and 3 controls:

# Generate pre-treatment covariates
X <- matrix(rnorm(24*2), ncol = 2)

# Generate candidate randomizations
RandomizationSet_MC <- generate_randomizations(
  n_units = nrow(X),
  n_treated = round(nrow(X)/2),
  X = X,
  randomization_accept_prob = 0.1,
  randomization_type = "monte_carlo",
  max_draws = 100000,
  batch_size = 1000
)

# Generate outcome
W <- RandomizationSet_MC$randomizations[1,]
obsY <- rnorm(nrow(X), mean = 2 * W)

# Perform randomization test
results_base <- randomization_test(
  obsW = W,
  obsY = obsY,
  X = X,
  candidate_randomizations = RandomizationSet_MC$randomizations,
)
print(results_base)

# Perform randomization test
result_fi <- randomization_test(
  obsW = W,
  obsY = obsY,
  X = X,
  candidate_randomizations = RandomizationSet_MC$randomizations,
  findFI = TRUE
)
print(result_fi)

## End(Not run)
```

```
summary.fastrerandomize_randomizations
```
Summary method for fastrerandomize_randomizations objects

Description

Summary method for fastrerandomize_randomizations objects

Usage

```
## S3 method for class 'fastrerandomize_randomizations'
summary(object, ...)
```

Arguments

object	An object of class `fastrerandomize_randomizations`.
...	Further arguments passed to or from other methods.

Value

A list with summary statistics, printed by default.

---

summary.fastrerandomize_test

Summary method for fastrerandomize_test objects

Description

Summary method for fastrerandomize_test objects

Usage

```
## S3 method for class 'fastrerandomize_test'
summary(object, ...)
```

Arguments

object	An object of class `fastrerandomize_test`.
...	Further arguments passed to or from other methods.

Value

Returns an (invisible) list with a summary of `fastrerandomize_test` class objects.

YOPData   *YOPData*

Description

Data from a re-analysis of the Youth Opportunities Program anti-poverty RCT in Uganda, with satellite imagery neural representations linked to RCT units.

Usage

```
data(YOPData)
```

Format

A list containing two data frames:

RCTData Treatment, outcome, and geolocation information

ImageEmbeddings CLIP-RSICD neural embeddings of satellite imagery

Source

- Blattman, C., Fiala, N. and Martinez, S. (2020). The Long-term Impacts of Grants on Poverty: Nine-year Evidence from Uganda's Youth Opportunities Program. American Economic Review: Insights, 2(3), 287-304.

- Jerzak, C.T., Johansson, F.D. and Daoud, A. (2023). Image-based Treatment Effect Heterogeneity. Conference on Causal Learning and Reasoning, 531-552. PMLR.

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