

The LAPIS (Low-rank Approximation via Partially Imputed Svd) Algorithm

Joshua Derenski

Simulations

Parameters

- Number of Ls: 1
- Draws per L: 250
- Number of Units: 150
- Number of Control Units: 145
- Number of Times: 500
- Number of pre-treatment Times: 490
- Rank of L: 10
- Autocorrelation Parameter: 0
- True Effect Size for Constant Effect: 10
- Error Type: scaled_gamma
- Error Variance (if Gaussian error): 16
- Degrees of freedom (if t-error): 5
- Exchangable: FALSE
- Penalized: TRUE
- Rank Estimation Method: threshold
- Scaling for L : 5
- Treatment Effect Type: decay
- Treatment Design: block_treatment
- Lag Structure (if using staggered adoption structure): random
- Average Treatment Length (if using staggered adoption structure, with random adoption): 4
- Maximum lag: 4

Our Method vs Competitors, Fixed Parameters

Results

Signal to Noise Ratio

[1] 46.18703

mse for DID

```
##      mse
## 30.95509
```

Se for mse for DID

```
##    se_mse
## 1.368549
```

mse for SC

```
##      mse
## 48.20056
```

Se for mse for SC

```
##    se_mse
## 1.881141
```

mse for our Method (Explicit Tau)

```
##      mse
## 46.45748
```

Se for mse for our Method (Explicit Tau)

```
##    se_mse
## 1.846265
```

mse for SDID

```
##      mse
## 49.08486
```

Se for mse for SDID

```
##    se_mse
## 1.935274
```

mse For Our Method (Not Explicit Tau)

```
##      mse
## 46.45744
```

Se for mse for Our Method (Not Explicit Tau)

```
##    se_mse
## 1.846263
```

mse For Oracle (Perfect L)

```
##      mse
## 35.94337
```

mse For Oracle (Perfect L)

```
##    se_mse
## 1.446256
```

Matrix Bias vs Reduction in Variance due to Averaging

For more general designs of W (like the block design scheme considered here) we allow a block in the bottom right hand corner of W to be non-zero. When implementing our method, we have two competing effects on estimation:

- The bias that's introduced by making more of the Y_{ij} s zero.
- The help we get with estimating τ by being able to average over cells (because we assume τ is the same for all units and times).

It would appear that accuracy increases for estimating τ to a point, and then decreases when the bias introduced by replacement of cells with 0 in Y becomes too great.

Influence of N_0/N on Performance

Influence of ρ on Performance

Influence of τ on Performance

Influence True Rank on Performance

Influence of Rank Error on Performance

