### A Practical Introduction to Propensity Score Analysis using R

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#### About this event

- ► TI Methods Speaker Series page: Therapeutics Initiative
  - ▶ Dr. Carole Lunny
- ► SARGC page: Students and Recent Graduates Committee (SARGC) coordinate activities for the Statistical Society of Canada (SSC)'s student and recent graduate members
  - Md. Erfanul Hoque
  - ► Janie Coulombe

#### Format of the webinar

- ► Target audience:
  - Students / recent graduates familiar with regression
  - Students / recent graduates familiar with R
    - will explain some necessary package / functions / arguments
  - have no/minimal idea about proponsity score
- Presentation format
  - Rather informal
  - ▶ 1 hr vs. 2 hr
  - Q/A at 45 min and at the end
- Webinar Materials
  - All reproducible codes provided
  - Necessary references cited in respective slides

#### Outline

- ▶ [1] Data and Regression
  - ► (Diagnostics)
- ▶ [2] Exact matching
  - ▶ (motivation)
- ▶ [3] Propensity score matching
  - ► (4 steps)
- ▶ [4] Propensity score Reviews in different disease areas
  - ► (brief)

## [1] Right Heart Catheterization (RHC) Dataset

The dataset that we will use today is from Connors et al. (1996).

The effectiveness of right heart catheterization in the initial care of critically III patients

AF Connors, T. Sperdf, M. Dawson, C. Thomas...- Jama, 1996 - Jamanet-work, com Objective.—To examine the association between the use of right heart catherization (RHC) during the first 24 hours of care in the intensive care unit (ICU) and subsequent survival, length of stay, intensity of care, and cost of care. Design.—Prospective control study, Setting. Five US teaching hospitals between 1999 and 1994. Subjects.—A total of 5735 critically ill adult patients receiving care in an ICU for 1 of perspectified disease categories. Main Outcome Measures.—Survival time, cost of care, intensity of care, and length of stay in the ... \$\frac{1}{2}\$ 90. Citate by 2888. Related ancilies All 11 versions import into Billions import into Billions.

← → C 🔺 Not secure   biostat.mc.vanderbilt.edu/wiki/pub/Main/DataSets/rhc.html			
Swang1	Right Heart Catheterization (RHC)		
Sadmdte	Study Admission Date		
Dthdte	Date of Death		
Lstotdte	Date of Last Contact		
Dschdte	Hospital Discharge Date		
Death	Death at any time up to 180 Days		
Ptid	Patient ID		

Frank E Harrell Jr.
Last modified: Fri Dec 27 16:14:18 EST 2002

#### **Notations**

- Outcome Death (Y)
  - Death at any time up to 180 Days
- ► Treatment swang1 (A: Swan-Ganz catheter)
  - Whether or not a patient received a RHC
- ► Covariate list: L (age, sex, race, ...)
- Analysis strategy: matching RHC patients with non-RHC patients

# [1] Right Heart Catheterization (RHC) Dataset

- RHC is helpful in guiding therapy decision
  - ► Helps determine the pressures within the heart
  - Popularly beleived that RHC is benefitial
  - Conducting RCT is hard (ethical reasons)
  - ▶ Benefit of RHC was not shown earlier (1996)
- SUPPORT data has 2 phases
  - phase 1: prospective observational study
  - phase 2: cluster RCT
  - Data in this study is combined



#### [1] Load data

```
# Load the cleaned up data.
# Reproducible codes:
# https://ehsanx.github.io/SARGC-TIMethods/
analytic.data <- readRDS("data/RHC.Rds")</pre>
# Data size and number of variables
dim(analytic.data)
## [1] 4767
              23
# variable names
names(analytic.data)
##
    [1] "age"
                             "sex"
                                                  "race"
        "Disease.category"
                             "DNR.status"
                                                  "APACHE.III.score"
##
        "Pr.2mo.survival"
                             "No.of.comorbidity"
                                                  "DASI.2wk.prior"
##
```

[10] "Temperature" "Heart rate" "Blood.pressure" "Respiratory.rate" "WBC.count" "Pa02.by.FI02"

#### [1] Inspecting data: Crude

```
##
           Stratified by Death
##
            level
                   No
                                Yes
                                                    test
##
    n
                   2013
                                2754
##
    RHC (%) No RHC 1315 (65.3) 1268 (46.0)
                                             <0.001
##
            R.H.C.
                    698 (34.7) 1486 (54.0)
```

# [1] Inspecting data: Some baseline variables

[70.80)

 $[00 T_nf)$ 

##

##

```
baselinevars <- c("age", "sex", "race")</pre>
# Table 1
tab1 <- CreateTableOne(vars = baselinevars,
               data = analytic.data,
               strata = "Death", includeNA = TRUE,
               test = TRUE. smd = FALSE)
print(tab1, showAllLevels = FALSE, smd = FALSE)
##
                      Stratified by Death
##
                       No
                                    Yes
                                                         test
##
                       2013
                                    2754
     n
##
     age (%)
                                                  < 0.001
        [-Inf,50)
                       713 (35.4)
                                     400 (14.5)
##
        [50.60)
                        351 (17.4) 452 (16.4)
##
##
        [60.70)
                        426 (21.2) 789 (28.6)
```

750 (27.2)

262 (12 2)

382 (19.0)

1/11 ( 7 0)

### [1] Crude regression

```
## Variable Units OddsRatio CI.95 p-value
## RHC No RHC Ref
## RHC 2.21 [1.96;2.49] <1e-04</pre>
```

##

##

##

##

```
# adjust the exposure variable + demographics
fit1 <- glm(I(Death=="Yes")~RHC + age + sex + race,
           family=binomial, data = analytic.data)
publish(fit1)
##
    Variable
                Units OddsRatio
                                      CI.95
                                                p-value
        RHC
               No RHC
                            Ref
##
                  R.H.C
                           2.71 [2.38;3.08]
                                                < 1e-04
##
##
         age [-Inf,50)
                            Ref
               [50,60)
                           3.56 [3.01:4.20]
                                                < 1e-04
##
               [60,70)
                           0.74 [0.64:0.87] 0.0001274
##
               [70,80)
                           1.33 [1.15:1.54]
##
                                                < 1e-04
             [80, Inf)
                           1.06 [0.93:1.21] 0.3633526
##
```

0.49 [0.43;0.56]

1 10 [0 03.1 31]

< 1e-04

0 2666157

Ref

Ref

Male

Female

white

hlack

sex

race

#### Continuous outcome (Y)

- ightharpoonup treated group A = 1 (RHC)
- ightharpoonup control group A = 0 (no RHC)

Treatment effect = E[Y|A=1] vs. E[Y|A=0]

- ▶ Would only work if 2 groups are comparable / exchangeable / ignorable treatment assignment
- Randomization with enough sample size is one

#### Binary outcome (Y)

Treatment effect = prob[Y = 1|A = 1] vs. prob[Y = 1|A = 0]

In absence of randomization,

$$E[Y|A=1]-E[Y|A=0]$$

includes

- ► Treatment effect
- Systematic differences in 2 groups ('confounding')
  - Doctors may prescribe tx more to frail and older age patients.
  - In here, L = age is a confounder.

In absence of randomization, if age is a known issue

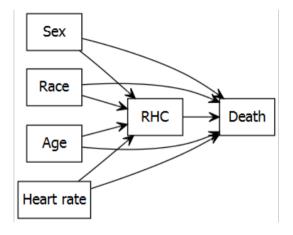
#### Causal effect for young

ightharpoonup E[Y|A=1, L= younger age] - E[Y|A=0, L= younger age]

#### Causal effect for old

ightharpoonup E[Y|A=1, L= older age] - E[Y|A=0, L= older age]

Conditional exchangeability; only works if L is measured

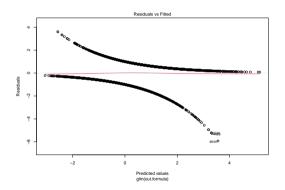


THis was not a completely randomized data; some observational data was combined.

```
# adjust the exposure variable + adjustment variables
baselinevars <- c("age", "sex", "race", "Disease.category",
                  "DNR.status", "APACHE.III.score",
                  "Pr.2mo.survival", "No.of.comorbidity",
                  "DASI.2wk.prior", "Temperature",
                  "Heart.rate", "Blood.pressure",
                  "Respiratory.rate", "WBC.count",
                  "PaO2.by.FIO2", "PaCO2", "pH",
                  "Creatinine", "Albumin", "GComa.Score")
out.formula <- as.formula(paste("I(Death=='Yes')", "~",
                               paste(baselinevars,
                                      collapse = "+")))
out.formula
## I(Death == "Yes") ~ age + sex + race + Disease.category + DNR.status +
##
       APACHE.III.score + Pr.2mo.survival + No.of.comorbidity +
       DASI.2wk.prior + Temperature + Heart.rate + Blood.pressure +
##
```

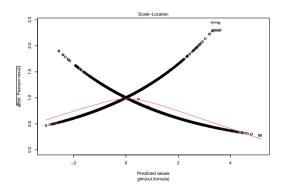
```
p-value
##
                   age [-Inf,50)
                                       Ref
##
                         [50,60)
                                       1.54 [1.27;1.87]
                                                             < 1e-04
                         [60,70)
                                      0.73 [0.62;0.87]
##
                                                          0.0002517
                         [70.80)
                                       1.13 [0.97;1.32]
##
                                                          0.1142952
                       [80, Inf)
                                       1.12 [0.97:1.29]
##
                                                          0.1117607
##
                            Male
                                       Ref
                   sex
##
                          Female
                                       0.48 [0.42:0.55]
                                                             < 1e-04
##
                 race
                           white
                                       Ref
                                       1.12 [0.93:1.36]
##
                           black
                                                          0.2314302
##
                           other
                                       1.00 [0.74:1.35]
                                                          0.9881736
                             ARF
##
     Disease.category
                                       Ref
                                       1 6/ [1 0/10 16]
##
                             CUE
                                                          0 0004557
```

plot(fit2, which =1)



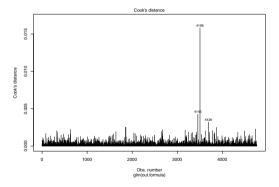
- curvilinear trends?
  - ▶ logistic regression IS curvilinear by nature

plot(fit2, which =3)



- ► red line is approximately horizontal?
- points have approximately equal spread around the red line?
  - more about detecting heteroscedasticity?

plot(fit2, which =4)



► Cook's D estimates the influence of data points

### [2] Alternate to Regression

How sure are you about the model-specification?

- ► Interaction?
- ► Polynomial?
- Potential solution?
  - Exact Matching

#### [2] Exact Matching: 2 variables var.comb <- do.call('paste0',</pre> analytic.data[, c('race', 'sex')]) length(table(var.comb)) ## [1] 6 table(var.comb) ## var.comb ## blackFemale blackMale otherFemale otherMale whiteFemale whiteMale ## 331 404 113 140 1340 2439 table(analytic.data\$RHC,var.comb) ## var.comb

239

blackFemale blackMale otherFemale otherMale whiteFemale whiteM

50

61

667

##

##

No RHC

161

### [2] Exact Matching: 2 variables

```
## Control Treated
## All 2583 2184
## Matched 2583 2184
## Unmatched 0 0
## Discarded 0 0
```

# [2] Exact Matching: 3 variables

```
var.comb <- do.call('paste0',</pre>
                     analytic.data[, c('race', 'sex', 'age')])
length(table(var.comb))
## [1] 30
table(analytic.data$RHC,var.comb=="otherMale[80, Inf)")
##
##
            FALSE TRUE
     No RHC 2580
##
##
     RHC
             2183
table(analytic.data$RHC,var.comb=="otherFemale[80, Inf)")
##
##
            FALSE TRUE
```

### [2] Exact Matching: 3 variables

```
## Control Treated
## All 2583 2184
## Matched 2581 2184
## Unmatched 0 0
## Discarded 0 0
```

# [2] Exact Matching: 3 variables

RHC No RHC

R.H.C

##

##

```
matched.data <- match.data(m.out)</pre>
dim(matched.data)
## [1] 4765
             25
nrow(analytic.data)-nrow(matched.data) # subjects deleted
## [1] 2
# Not taking into account of matched sets
fit1m <- glm(I(Death=="Yes")~RHC,
            family=binomial, data = matched.data)
publish(fit1m)
##
    Variable Units OddsRatio
                                     CI.95 p-value
```

2.21 [1.96:2.49] <1e-04

Ref

# [2] Exact Matching: many categorical variables

```
## Control Treated
## All 2583 2184
## Matched 2524 2150
## Unmatched 0 0
## Discarded 0 0
```

# [2] Exact Matching: many categorical variables

R.H.C

##

```
matched.data <- match.data(m.out)
dim(matched.data)
## [1] 4674
             25
fit2m <- glm(I(Death=="Yes")~RHC,</pre>
            family=binomial, data = matched.data)
publish(fit2m)
    Variable Units OddsRatio
                                     CI.95 p-value
##
         RHC No RHC
                          Ref
##
```

2.23 [1.98:2.51] <1e-04

### [2] Exact Matching: including a continuous variable

```
## Control Treated
## All 2583 2184
## Matched 929 947
## Unmatched 0 0
## Discarded 0 0
```

# [2] Exact Matching: including more continuous variables

```
## Control Treated
## All 2583 2184
## Matched 3 3
## Unmatched 0 0
## Discarded 0 0
```

# [2] Exact Matching: including more continuous variables

RHC

##

```
matched.data <- match.data(m.out)</pre>
dim(matched.data)
## [1] 6 25
nrow(analytic.data)-nrow(matched.data) # subjects deleted
## [1] 4761
fit3m <- glm(I(Death=="Yes")~RHC,
            familv=binomial. data = matched.data)
publish(fit3m)
##
    Variable Units OddsRatio
                                     CI.95 p-value
##
         RHC No RHC
                    Ref
```

1.00 [0.03;29.81]

#### [3] Propensity Score

#### Defining Propensity score (PS)

- Conditional Probability of getting treatment, given the observed covariates
- ightharpoonup Prob(treatment: A = 1 | baseline or pre-treatment covariates: L)
  - Prob(RHC = treated/RHC group | age, sex, race, etc.)
  - f(L) = Prob(A=1|L)

#### baselinevars

```
##
    [1] "age"
                             "sex"
                                                  "race"
       "Disease.category" "DNR.status"
                                                  "APACHE.III.score"
##
##
        "Pr.2mo.survival"
                            "No.of.comorbidity" "DASI.2wk.prior"
       "Temperature"
                             "Heart rate"
                                                  "Blood.pressure"
   [10]
       "Respiratory.rate"
                                                  "Pa02.by.FI02"
                             "WBC, count."
   [16]
       "PaCO2"
                             "Hq"
                                                  "Creatinine"
## [19] "Albumin"
                             "GComa.Score"
```

## [3] Propensity Score

The central role of the propensity score in observational studies for causal effects

PR Rosenbaum, DB Rubin - Biometrika, 1983 - academic.oup.com

The propensity score is the conditional probability of assignment to a particular treatment given a vector of observed covariates. Both large and small sample theory show that adjustment for the scalar propensity score is sufficient to remove bias due to all observed covariates. Applications include: (i) matched sampling on the univariate propensity score, which is a generalization of discriminant matching, (ii) multivariate adjustment by subclassification on the propensity score where the same subclasses are used to estimate ...

☆ 99 Cited by 26980 Related articles All 24 versions Import into BibTeX

#### Theoretical result

#### Rosenbaum, Rubin (1983) showed:

- For potential outcomes  $(Y^0, Y^1)$ , if you have sufficient observed covariate list L to reduce confounding ('strong ignoribility'): A being treatment assignment here:
  - ▶ i.e., if  $(Y^0, Y^1) \perp \!\!\!\perp A|L$  (Note that is this NOT  $Y \perp \!\!\!\perp A|L$ )
- then
  - $ightharpoonup (Y^0, Y^1) \perp \!\!\!\perp A|PS$  and
  - $ightharpoonup A \perp \!\!\!\perp L|PS$

## [3] Propensity Score

#### Assumptions

- no unmeasured confounding
- ▶ positivity (\$ 0 < PS < 1 \$)</p>
- well-defined treatment
- sufficient overlap
- model-specification

### 131 Propensity Score

#### Variable selection for propensity score models

MA Brookhart, S Schneeweiss... - American journal of .... 2006 - academic.oup.com Despite the growing popularity of propensity score (PS) methods in epidemiology, relatively little has been written in the epidemiologic literature about the problem of variable selection for PS models. The authors present the results of two simulation studies designed to help ...

\$\frac{1}{27}\$ Oited by 1550 Related articles All 18 versions Import into BibTeX

#### The design versus the analysis of observational studies for causal effects: parallels with the design of randomized trials

DB Rubin - Statistics in medicine, 2007 - Wiley Online Library

For estimating causal effects of treatments, randomized experiments are generally considered the gold standard. Nevertheless, they are often infeasible to conduct for a variety of reasons, such as ethical concerns, excessive expense, or timeliness. Consequently, much of our knowledge of causal effects must come from non-randomized observational studies. This article will advocate the position that observational studies can and should be designed to approximate randomized experiments as closely as possible. In particular, observational ...

☆ 99 Cited by 896 Related articles All 6 versions Import into BibTeX

- Observed covariates are used to fix design
- Which covariates should be selected:
  - known to be a confounder (causes of Death and RHC)
  - known to be a cause of the outcome (risk factors of Death)
  - avoid known instruments or noise variables: SE suffers
  - mediating factors should be avoided (total effect = goal)
- ► Stepwise (p-value or criterion based) not recommended
  - depending on sample size, different values can get selected
  - may select variables highly associated with A

### [3] Propensity Score

Many ways to use propensity scores (PS) in the analysis

- ► **PS matching** [our focus today]
- ► PS weighting
- PS stratification
- PS used as a covariate

A tutorial and case study in **propensity score** analysis: an application to estimating the effect of in-hospital smoking cessation counseling on mortality PC Austin - Multivariate behavioral research, 2011 - Taylor & Francis
Propensity score methods allow investigators to estimate causal treatment effects using observational or nonrandomized data. In this article we provide a practical illustration of the appropriate steps in conducting propensity score analyses. For illustrative purposes, we use ...

\$\( \frac{1}{2} \) 99 Cited by 304 Related articles All 13 versions Import into BibTeX

#### Propensity score matching has 4 steps

- ▶ Stage 1: exposure modelling: PS = Prob(A = 1|L)
- ► Stage 2: Match by *PS*
- ► Stage 2: Assess balance and overlap (*PS* and *L*)
- ▶ phase 4: outcome modelling: Prob(Y = 1|A = 1)

An introduction to **propensity score** methods for reducing the effects of confounding in observational studies

PC Austin - Multivariate behavioral research, 2011 - Taylor & Francis

The propensity score is the probability of treatment assignment conditional on observed baseline characteristics. The propensity score allows one to design and analyze an observational (nonrandomized) study so that it mimics some of the particular characteristics ... \$\frac{1}{2}\$ 99 Cited by \$5235. Related articles All 15 versions. Import into BibTeX

- Assessment of Balance in the whole data
  - balance = similarity of the covariate distributions
  - ightharpoonup d or SMD > 0.1 can be considered as imbalance

$$d = \frac{(\overline{x}_{treatment} - \overline{x}_{control})}{\sqrt{\frac{s_{treatment}^2 + s_{control}^2}{2}}}$$

$$d = \frac{(\hat{p}_{treatment} - \hat{p}_{control})}{\sqrt{\frac{\hat{p}_{treatment}(1 - \hat{p}_{treatment}) + \hat{p}_{control}(1 - \hat{p}_{control})}{2}}$$

print(tab1e, smd = TRUE)

black

other

Digongo sotogory (%)

## ##

##

##

##

##	n	2583		2184		
##	age (%)					0.181
##	[-Inf,50)	573	(22.2)	540	(24.7)	
##	[50,60)	432	(16.7)	371	(17.0)	
##	[60,70)	638	(24.7)	577	(26.4)	
##	[70,80)	603	(23.3)	529	(24.2)	
##	[80, Inf)	337	(13.0)	167	(7.6)	
##	sex = Female (%)	878	(34.0)	906	(41.5)	0.155
##	race (%)					0.098
##	white	2072	(80.2)	1707	(78.2)	

Stratified by RHC

400 (15.5)

111 ( 4.3)

RHC

335 (15.3)

142 (6.5)

SMD

**∧ 557** 

No RHC

#### [3] Propensity Score Matching Step 1: PS estimation

Specify the propensity score model to estimate propensity scores, and fit the model

```
## I(RHC == "RHC") ~ age + sex + race + Disease.category + DNR.status +
## APACHE.III.score + Pr.2mo.survival + No.of.comorbidity +
## DASI.2wk.prior + Temperature + Heart.rate + Blood.pressure +
## Respiratory.rate + WBC.count + PaO2.by.FIO2 + PaCO2 + pH +
```

- Coef of PS model fit is not of concern
- ▶ Model can be rich: to the extent that prediction is better

Creatinine + Albumin + GComa.Score

- ▶ But look for multi-collinearity issues
  - SE too high?

##

While PS has balancing property, PS is unknown and needs to be estimated:

- Other machine learning alternatives are possible to use instead of logistic regression.
  - tree based methods have better ability to detect non-linearity / non-additivity (model-specification aspect)
  - ▶ shrinkage methods lasso / elastic net may better deal with multi-collinearity
  - ensemble learners / super learners were successfully used
  - shallow/deep learning!

- Don't loose sight that better balance is the ultimate goal for propensity score
- ▶ Prediction of A is just a means to that end (as true PS is unknown).
- May attract variables highly associated with A

#### Improving propensity score estimators' robustness to model misspecification using super learner

R Pirracchio, ML Petersen... - American journal of .... 2015 - academic.oup.com The consistency of propensity score (PS) estimators relies on correct specification of the PS model. The PS is frequently estimated using main-effects logistic regression. However, the underlying model assumptions may not hold. Machine learning methods provide an alternative nonparametric approach to PS estimation. In this simulation study, we evaluated the benefit of using Super Learner (SL) for PS estimation. We created 1,000 simulated data sets (n= 500) under 4 different scenarios characterized by various degrees of deviance from ...

\$\frac{1}{27}\$ 99 Cited by 98 Related articles All 9 versions Import into BibTeX

#### Should a propensity score model be super? The utility of ensemble procedures for causal adjustment

S.Alam, EEM Moodie, DA Stephens - Statistics in medicine, 2019 - Wiley Online Library In investigations of the effect of treatment on outcome, the propensity score is a tool to eliminate imbalance in the distribution of confounding variables between treatment groups. Recent work has suggested that Super Learner, an ensemble method, outperforms logistic regression in nonlinear settings; however, experience with real-data analyses tends to show overfitting of the propensity score model using this approach. We investigated a wide range of simulated settings of varying complexities including simulations based on real data to ....

☆ 99 Cited by 6 Related articles All 5 versions. Import into BibTeX

[HTML] Propensity score estimation: machine learning and classification methods as alternatives to logistic regression

D Westreich, J Lessler, MJ Funk - Journal of clinical epidemiology, 2010 - ncbi.nlm.nih.gov Objective Propensity scores for the analysis of observational data are typically estimated using logistic regression. Our objective in this Review was to assess machine learning alternatives to logistic regression which may accomplish the same goals but with fewer assumptions or greater accuracy.

☆ 99 Cited by 47 Related articles All 4 versions Import into BibTeX

Control Andrews and the Control and the Art and the Ar

# [3] Propensity score Matching Step 1

```
# summarize propensity scores
summary(analytic.data$PS)
```

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## 0.009182 0.268112 0.454924 0.458150 0.640362 0.975476
```

```
tapply(analytic.data$PS, analytic.data$RHC, summary)
## $`No RHC`
```

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## 0.009182 0.184909 0.330687 0.357838 0.504012 0.974095
##
## $RHC
```

## Min. 1st Qu. Median Mean 3rd Qu. Max.

# summarize propensity scores by exposure group

### [3] Propensity Score Matching Step 2: PS matching

```
logitPS <- -log(1/analytic.data$PS - 1)
# logit of the propensity score
.2*sd(logitPS) # suggested in the literature</pre>
```

```
## [1] 0.2382708
```

```
0.1*sd(logitPS) # we are using this
```

```
## [1] 0.1191354
```

#### # choosing too strict PS has unintended consequences

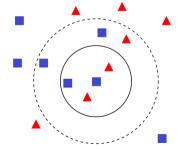
[PDF] Why propensity scores should not be used for matching <u>G. King, R. Nielsen</u> - Copy at http://j. mp/1sexg/w. Download ..., 2016 - gking, harvard.edu
We show that propensity score matching (PSM), an enormously popular method of
preprocessing data for causal inference, often accomplishes the opposite of its intended
goal—thus increasing imbalance, inefficiency, model dependence, and bias. The weakness ...

9 9 Cited by 620 Related articles A III 2 versions | Import into Bis.Thex ≫

#### Step 2

Match using estimates propensity scores

- nearest-neighbor (NN) matching
- without replacement
- ▶ with caliper = .1\*SD of logit of propensity score
- ▶ with 1:1 ratio (pair-matching)



#### Step 2

Match using estimates propensity scores

```
set.seed(123)
match.obj <- matchit(ps.formula, data = analytic.data,</pre>
                     distance = analytic.data$PS,
                     method = "nearest", replace=FALSE,
                     caliper = .1*sd(logitPS), ratio = 1)
# see matchit function options here
# https://www.rdocumentation.org/packages/MatchIt/versions/1.0-1/topics/ma
analytic.data$PS <- match.obj$distance
summary(match.obj$distance)
```

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## 0.009182 0.268112 0.454924 0.458150 0.640362 0.975476

#### Step 2

```
match.obj$nn
```

```
## Control Treated
## All 2583 2184
## Matched 1519 1519
## Unmatched 1064 665
## Discarded 0 0
```

#### Step 2

Step 1 and 2 can be done together by specifying distance

## Min. 1st Qu. Median Mean 3rd Qu. Max. ## 0.009182 0.268112 0.454924 0.458150 0.640362 0.975476

```
[3] Propensity Score Matching
Step 2: Taking a closer look at the matches
```

matched unit treated unit

438

2385

4177

4429

5228

##

## 5

## 10

## 12 ## 13

## 17

```
# Ref: https://lists.gking.harvard.edu/pipermail/matchit/2013-October/0005
matches <- as.data.frame(match.obj$match.matrix)
colnames(matches)<-c("matched_unit")
matches$matched_unit<-as.numeric(
    as.character(matches$matched_unit))
matches$treated_unit<-as.numeric(rownames(matches))
matches.only<-matches[!is.na(matches$matched_unit),]
head(matches.only)</pre>
```

5

10

12

13 17

# [3] Propensity Score Matching Step 2: Taking a closer look at the matches (1st pair)

```
analytic.data[analytic.data$ID %in%
                as.numeric(matches.only[1,]),]
```

```
##
                  sex race Disease.category DNR.status APACHE.III.score
## 5
         [60.70) Male white
                                        MOSF
```

ARF

## 438 [80. Inf) Male white

Pr.2mo.survival No.of.comorbidity DASI.2wk.prior Temperature Heart. ## 0.43699980

0.01399994 ##

65

46

Creatinine Albumin GComa.Score

## 5 ## 438

3.599609 3.500000

3 500000 2 799805

## 5

## 5

##

## 438

## 438

Blood.pressure Respiratory.rate WBC.count Pa02.bv.FI02 PaC02 27 29.699219

41

15.95312 34.89844

R.H.C

RHC Death ID

478.0000

5 0.4213309

Yes

Yes

21.05078

8.699219 138.0938

Yes

100 No RHC Yes 438 0 4125774

PS

34.79688

17 7.2294

72

93

82 7.0195

# [3] Propensity Score Matching Step 2: Taking a closer look at the matches (2nd pair)

```
analytic.data[analytic.data$ID %in%
                as.numeric(matches.only[2,]),]
```

```
##
                    sex race Disease.category DNR.status APACHE.III.scor
              age
```

[-Inf.50) Female white ## 10 ARF No No

[70.80) Female white ARF

## 2385 ##

Pr.2mo.survival No.of.comorbidity DASI.2wk.prior Temperature Heart ## 10 0.6689453 23.25781 38.5

## 2385 0.6219997 18.35156 36.5 ## Blood.pressure Respiratory.rate WBC.count Pa02.by.FI02 PaC02

30 7.349

R.H.C

O No BHC

No

10 0.6565211

No 2385 0 6292985

34 7.429

## 10 73 40 20.597656 68.0000 67 ## 2385 3.199707 168.5625 Creatinine Albumin GComa.Score ## RHC Death ID PS

0.500000

1 599854

## 10

## 2385

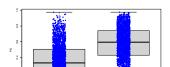
2.5

3 5

#### Step 3: Assessing balance and overlap

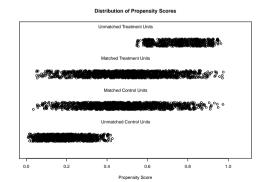
#### Balance is more important than prediction!

- Criteria to assess success of step 2: PS estimation
  - better balance
  - better overlap
  - ightharpoonup PS = 0 or PS = 1 needs close inspection



Vizualization

```
plot(match.obj, type = "jitter")
```

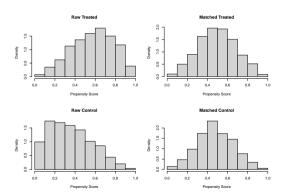


## [1] "To identify the units, use first mouse button; to stop, use second

Step 3

Vizualization for assessing overlap issues

```
plot(match.obj, type = "hist")
```



Assessment of Balance

Compare the similarity of baseline characteristics between treated and untreated subjects in a the propensity score-matched sample.

- In this case, we will compare SMD < 0.1 or not.
- ▶ In some literature, other generous values (0.25) are proposed.

```
An introduction to propensity score methods for reducing the effects of confounding in observational studies

P.C. Austin - Multivariate behavioral research, 2011 - Taylor & Francis

The propensity score is the probability of treatment assignment conditional on observed baseline characteristics. The propensity score allows one to design and analyze an observational (nonrandomized) study so that it mimics some of the particular characteristics ...

20. Clear by 232. Belated articles Aul 15 seeines import tink BitTaY.
```

sex = Female (%)

race (%)

white

black

##

##

##

##

##

##

```
print(tab1m, showAllLevels = FALSE, smd = TRUE, test = FALSE)
```

##	n	1519	1519	
##	age (%)			0.042
##	[-Inf,50)	367 (24.2)	365 (24.0)	
##	[50,60)	255 (16.8)	272 (17.9)	
##	[60, 70]	385 (25.3)	395 (26.0)	

Stratified by RHC

560 (36.9)

1212 (79.8)

229 (15.1)

RHC

572 (37.7)

1212 (79.8)

234 (15.4)

SMD

0.016 0.017

No RHC

##	[-ini,50)	367 (24.2)	365 (24.0)
##	[50,60)	255 (16.8)	272 (17.9)
##	[60,70)	385 (25.3)	395 (26.0)
##	[70,80)	368 (24.2)	351 (23.1)
##	[80, Inf)	144 ( 9.5)	136 ( 9.0)

Possible to get p-values to check balance: but strongly discouraged

▶ P-value based balance assessment can be influenced by sample size

A tutorial and case study in **propensity score** analysis: an application to estimating the effect of in-hospital smoking cessation counseling on mortality

PC Austin - Multivariate behavioral research, 2011 - Taylor & Francis

Propensity score methods allow investigators to estimate causal treatment effects using observational or nonrandomized data. In this article we provide a practical illustration of the appropriate steps in conducting propensity score analyses. For illustrative purposes, we use ...

\$\frac{1}{27}\$ 99 Cited by 304 Related articles All 13 versions. Import into BibTeX

[60 70)

##

##

```
print(tab1m, showAllLevels = FALSE, smd = FALSE, test = TRUE)
```

##	Scrattifed by Mic			
##		No RHC	RHC	p -
##	n	1519	1519	
##	age (%)			0.859
##	[-Inf,50)	367 (24.2)	365 (24.0)	
##	[50,60)	255 (16.8)	272 (17.9)	

Ctrotified by DUC

385 (35 3)

305 (26 0)

#### Step 3

Assessment of balance in the matched data

```
smd.res <- ExtractSmd(tab1m)</pre>
t(round(smd.res,2))
##
                sex race Disease.category DNR.status APACHE.III.score
## 1 vs 2 0.04 0.02 0.02
                                      0.04
                                                 0.01
                                                                   0.07
##
          Pr.2mo.survival No.of.comorbidity DASI.2wk.prior Temperature Hear
## 1 vs 2
                     0.06
                                        0.01
                                                                    0.01
##
          Blood.pressure Respiratory.rate WBC.count Pa02.by.FI02 PaC02
## 1 vs 2
                    0.05
                                      0.04
                                                0.01
                                                              0.04 0.01 0.0
          Creatinine Albumin GComa.Score
##
                                     0.01
## 1 vs 2
                0.02
                        0.03
```

#### Step 3: Variance ratio

- ightharpoonup Variance ratios  $\sim 1$  means:
- equal variances in groups
- group balance
- could vary from 1/2 to 2
- ▶ other cut-points are suggested as well (0.8 to 1.2)

# Balance diagnostics for comparing the distribution of baseline covariates between treatment groups in propensity-score matched samples PC Austin - Statistics in medicine, 2009 - Wiley Online Library

The propensity score is a subject's probability of treatment, conditional on observed baseline covariates. Conditional on the true propensity score, treated and untreated subjects have similar distributions of observed baseline covariates. Propensity-score matching is a popular method of using the propensity score in the medical literature. Using this approach, matched sets of treated and untreated subjects with similar values of the propensity score are formed. Inferences about treatment effect made using propensity-score matching are ...

☆ 99 Cited by 2214 Related articles All 11 versions Import into BibTeX

#### [нтмь] Matching methods for causal inference: A review and a look forward

EA Stuart - Statistical science: a review journal of the Institute of ..., 2010 - ncbi.nlm.nih.gov When estimating causal effects using observational data, it is desirable to replicate a randomized experiment as closely as possible by obtaining treated and control groups with similar covariate distributions. This goal can often be achieved by choosing well-matched samples of the original treated and control groups, thereby reducing bias due to the covariates. Since the 1970s, work on matching methods has examined how to best choose treated and control subjects for comparison. Matching methods are gaining popularity in ... 

\*\*DIS\*\* Cleber by 3068\*\* Related articles\*\* All 22 versions\*\* Import Into Bill FEX 88\*\*

### [3] Propensity Score Matching Step 3: Variance ratio

baltab.res\$Balance\$V.Ratio.Adj

```
##
  [1] 1.0990553
                    NΑ
                             NΑ
                                      NΑ
                                               NΑ
                                                       NΑ
  [8]
##
            NA
                    NΑ
                          NΑ
                                   NΑ
                                               NΑ
                                                       NΑ
## [15]
            NA 1.0867497 0.9714495 0.9605864 0.8305596 0.8395535 0.9408
## [22] 0.9841995 1.0655834 1.0262382 0.9733399 1.0919443 1.0916685 0.6100
```

[29] 2.0325397 0.9847091

## Note: 's.d.denom' not specified; assuming pooled.

#### Step 4: Outcome modelling

- ▶ Some flexibility in choosing outcome model
  - considered independent of exposure modelling
  - some propose double robust approach
  - adjusting imbalanced covariates only?

Estimate the effect of treatment on outcomes using propensity score-matched sample

```
## Variable Units OddsRatio CI.95 p-value
## RHC No RHC Ref
## RHC 2.08 [1.80;2.41] <1e-04
```

### [3] Propensity Score Matching Step 4: Outcome modelling

```
out formula
```

```
## I(Death == "Yes") ~ age + sex + race + Disease.category + DNR.status +
## APACHE.III.score + Pr.2mo.survival + No.of.comorbidity +
## DASI.2wk.prior + Temperature + Heart.rate + Blood.pressure +
## Respiratory.rate + WBC.count + PaO2.by.FIO2 + PaCO2 + pH +
## Creatinine + Albumin + GComa.Score
```

```
## Variable Units OddsRatio CI.95 p-value
## age [-Inf,50) Ref
## [50,60) 1.62 [1.26;2.09] 0.0001639
```

#### Step 4: Other cosiderations for outcome model

The above analysis do not take matched pair into consideration while regressing. Literature proposes different strategies:

- do not control for pairs / clusters
  - use glm as is
- control for pairs / clusters
  - use cluster option or GEE or conditional logistic
- Bootstrap for matched pairfor WOR
  - may not be appropriate for WR

The use of bootstrapping when using propensity-score matching without replacement: a simulation study

PC Austin, DS Small - Statistics in medicine, 2014 - Wiley Online Library
Propensity-score matching is frequently used to estimate the effect of treatments, exposures,
and interventions when using observational data. An important issue when using propensityscore matching is how to estimate the standard error of the estimated treatment effect.
Accurate variance estimation permits construction of confidence intervals that have the
advertised coverage rates and tests of statistical significance that have the correct type I
error rates. There is disagreement in the literature as to how standard errors should be ...

#### Step 4

- ▶ The example compared RHC (a treated group; target) vs No RHC (untreated).
- The corresponding treatment effect estimate is known as
  - Average Treatment Effects on the Treated (ATT)
- ▶ Other estimates from PS analysis are possible that compared the whole population
  - what if everyone treated vs. what if nobody was treated (ATE)

#### Other matching algorithms

- Optimal
- genetic matching
- ► CEM
- variable ratio NN

- ► MatchIt
- Matching

Other useful packages

- ► cobalt
- twang

Outdated package

nonrandom

### [4] Discipline-specific PS Systematic Reviews

- Propensity score matching most popular
  - Cardiovascular / Infective endocarditis / Intensive care
  - Critical care / anesthesiology / Sepsis / Psychology
  - Cancer / Multiple sclerosis
- Not meta-analysis; but reviews of usage of PS methods in different disciplines

#### реньц Propensity-score matching in the cardiovascular surgery literature from 2004 to 2006; a systematic review and suggestions for improvement

PC. Audito: The Journal of throats and cardiovascular surgery, 2007 - Ellienter Conference (conference and personal review to use of property) soon matching in the cardiovascular surgery literature. I examined the adequacy of reporting and whether appropriete statistics methods were used Methods searched fool state published in the Annals of Throatic Surgery. European Journal of Cardio-Decreasit Surgery, Journal of Cardiovascular Surgery and the Journal of Troatics and Cardiovascular Surgery between Journaly 1, 2003, and December 31, 2008. Results Trivity one of the 60 studies did not cu. \$\frac{1}{2} \in \text{Office Methods} \text{Cardiovascular Surgery and the Journal of Troots and Cardiovascular Surgery techniques Journaly 1, 2003, and December 31, 2008. Results Trivity one of the 60 studies did not cu. \$\frac{1}{2} \in \text{Office Methods} \text{Cardiovascular Surgery Administration of the Cardiovascular Surgery (and the Cardiovascular Surgery).

#### Propensity scores in intensive care and anaesthesiology literature: a systematic

#### римы Observational studies using propensity score analysis underestimated the effect sizes in critical care medicine

Z.Zhang, H.N., X.vu. - Journal of critical epidemology, 2014. Elsevier Austrad Baskground and Objective Processing socie (96) subsystem been increasingly used in critical case medicine; however, the validation has not been systematically social control of the control suitables vs. randomical controlled trials (FGI)y combal analysis of RCIS). Nethinoid cottool suitables vs. randomical controlled trials (FGI)y combal analysis of RCIS). Nethinoid cottool suitables vs. randomical controlled trials (FGI) controlled to the controll елиц Propensity scores: methods, considerations, and applications in the Journal of Thoracic and Cardiovascular Surgery

TLAMBARY Y-M. EL Blackstone. - The Journal of horacis and ... 2015. Elsevier Objective To review the published literature using propernity source, disorder borrowing in the use of the sectiona, and provide conceptual background for unherestanting and published datasted interestant and make recommendations for a set of standard ordering and published datasted interests and make representations for a set of standard ordering to studie the standard ordering the standard ordering the standard ordering the standard of Thronton and Cardionnsstudie Charges and determined how ...

#### A systematic review of propensity score methods in the social sciences FJ.Thoemmes, ES.Kim - Multivariate behavioral research, 2011 - Taylor & Francis

ELI Internations (au Cart - Installational enterlation of residents, 2011 - 1 significant enterlations) in the Cart - Installation (au Cart - Installation enterlation) in the Cart - Installation enterlation ent

#### Reporting and guidelines in propensity score analysis: a systematic review of cancer and cancer surgical studies

XI Yao, XI Wang, PJ Specialer, ES Huang, ... IAICL: Journal of the ..., 2017 - seadernic oup com Baciground Property your of (PS) analysis is increasingly being used in observational studies, sepcially in some cancer studies where random assignment in not feasible. This studies, Methods VIII search of Scholar Control of Control

#### ртжы. The role of valve surgery in infective endocarditis management: a systematic review of observational studies that included propensity score

atting yass. Mirgeln T. Kakhour, V. Zimmerman... - American heart ..., 2000 - Elsevier Basaground The potential role of valve supply in hierboard endocardiss (II) management is controversal. No readment of this have been conducted to data, southerly, some studies use programs; some analysis (PPA) to minimal selection bis in observational facilities are proprietly some analysis (PPA) to minimal selection bis in observational reliabilities are proprietly discussed to the selection of the proprietly declared to the proprietly discussed to the proprietly declared to the proprietly dec

#### pmm\_1 Do the observational studies using propensity score analysis agree with randomized controlled trials in the area of sepsis? 7.79mm H M X VII. Jump of referal care 2014 Filterior

Background and objectives Bopsis is a Isoding cause of motality and motality in the interiesce area unit; and many studies have been conducted sample to improve its outcome. Randomized controlled trials (RCIS) and observational studies using properally score (Plo) method are commonly used of this puppose. However, the segment between these prosents of the second studies of the second studies using properative score (Plo) study aimed to compare the effect sizes between RCIS and PS-based studies. Methods \$\frac{1}{2} \to 00 \times \times

#### ринц Evaluation of propensity score used in cardiovascular research; a crosssectional survey and guidance document

M Samuel, B Battomer, J Rouelle, J Kim RM (PBM) - BBM (Joep, 2000 - Intrigene) mits com Bastignound Propensis your PS) methods are Bequestry used in contravastural critical research. Previous evaluations research process to Requestry used in contravastural critical research. Previous evaluations research process process to reporting of PS methods. Increased the present survey were to (1) evaluation the quality of PS methods in cardiovascular publications. Methods A PubMed search for cardiovascular PS articles published between ... \$7 \u22275 MI events. Import into BSPAC in PS articles published between ... \$7 \u22275 MI events. Import into BSPAC in PS articles published between ...

### [4] Discipline-specific PS Systematic Reviews

#### Reporting Guideline

- Be specific about population of interest
  - ATT vs. ATE
  - exclusion criteria
- Be specific about exposure
  - no multiple version of treatment
  - no interference
  - comparator
- ► Report clearly about missing data
  - how handled
- Why PS matching (or other approach) was selected?
- Software

### [4] Discipline-specific PS Systematic Reviews

#### Reporting Guideline

- How variables selected
- Any important variables not measured
  - proxy
- Model selection
  - interaction or polynomials
  - logistic vs. machine learning
- Overlap vs. balance
  - numeric and visual





# [4] Discipline-specific PS Systematic Reviews Reporting Guideline

- ▶ Reduction % of the matched data
- Residual imbalance
  - refit PS model
- Subgroup analysis
  - Refit within each group for matching
- Sensitivity analysis
  - unmeasured confounder / hdPS
  - any positivity issue?
    - ad-hoc methods: truncation / trimming: bias-variance trade-off

Propensity score methods in health technology assessment: principles, extended applications, and recent advances

MS Ali, D Prieto-Alhambra, L Lopes... - Frontiers in ..., 2019 - frontiersin.org
Randomized clinical trials (RCTs) are considered the gold-standard approach to estimate
effects of treatment on outcomes. They are also the designs of robice for health technology
assessment (HTA). Randomization ensures comparability, in both measured and
unmeasured pre-treatment characteristics, of patients assigned to treatment and control or
comparator. However, even adequately powered RCTs are not always feasible for reasons
such as cost, time, ethical, and practical constraints. RCTs rely on data collected on ...

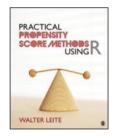
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Can we train machine learning methods to outperform the **high-dimensional propensity score** algorithm?

ME Karim, M Pang, RW Platt - Epidemiology, 2018 - ingentaconnect.com

The use of retrospective health care claims datasets is frequently criticized for the lack of

### Further Reading



#### [воок] Practical propensity score methods using R

W Leite - 2016 - books.google.com

Practical Propensity Score Methods Using R by Walter Leite is a practical book that uses a step-by-step analysis of realistic examples to help students understand the theory and code for implementing propensity score analysis with the R statistical language. With a ...

☆ ワワ Cited by 67 Related articles Import into BibTeX

Companion site: study.sagepub.com/leite

### Thank you!

ehsank.com/workshops/