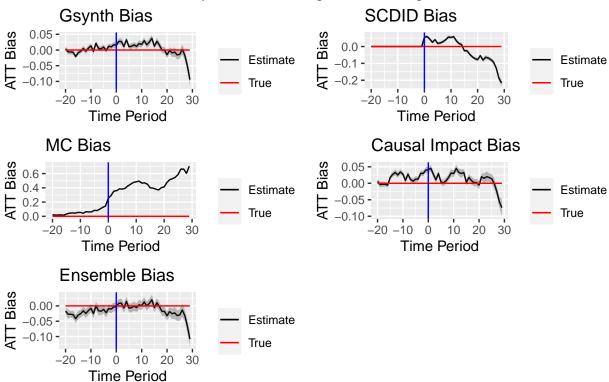
DGP Variations

For Loop Over DGPs

[1] "ab_no_het"

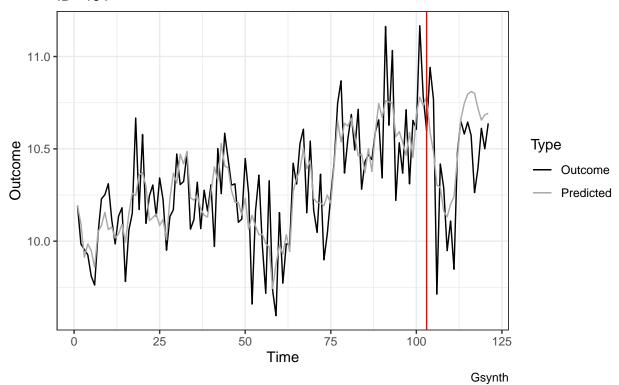
[1] "aa_high_acf_loading_shift"
[1] "aa_high_acf"
[1] "aa_low_acf_sel_covariate_shift"
[1] "aa_low_acf"
[1] "aa_noisy_factors_load_shift_lowacf"
[1] "aa_noisy_factors_lowacf"
[1] "aa_noisy_factors]
[1] "ab_decay_het_loading_shift"
[1] "ab_decay_het"
[1] "ab_decay_impact_het_loading_shift"
[1] "ab_decay_impact_het"
[1] "ab_impact_het_loading_shift"
[1] "ab_impact_het_loading_shift"
[1] "ab_impact_het]

Bias by Method: aa_high_acf_loading_shift



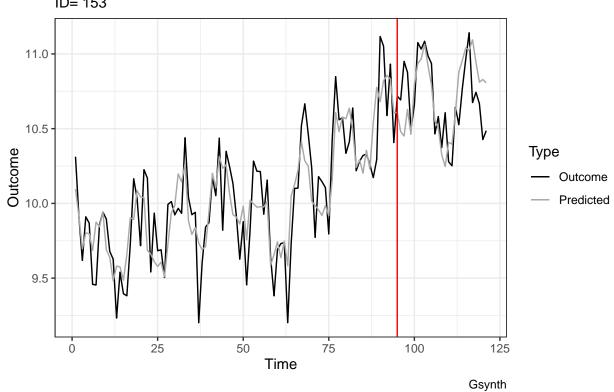
Notes:



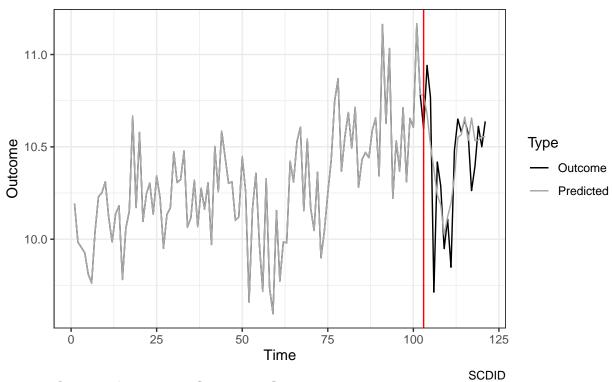


Counterfactual vs Outcome Series

ID= 153

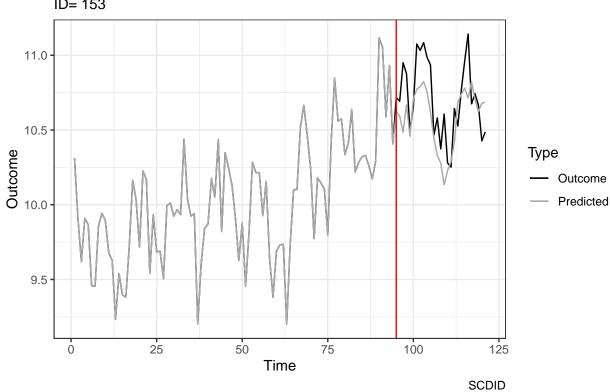




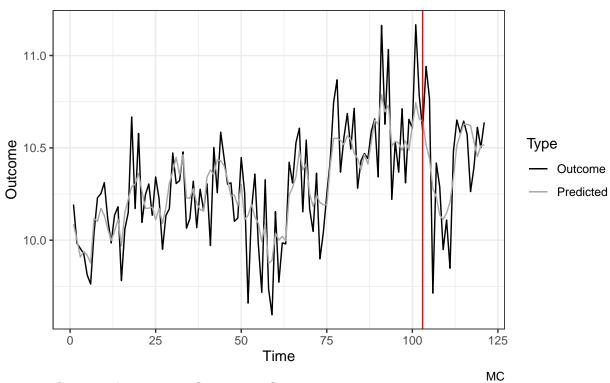


Counterfactual vs Outcome Series

ID= 153

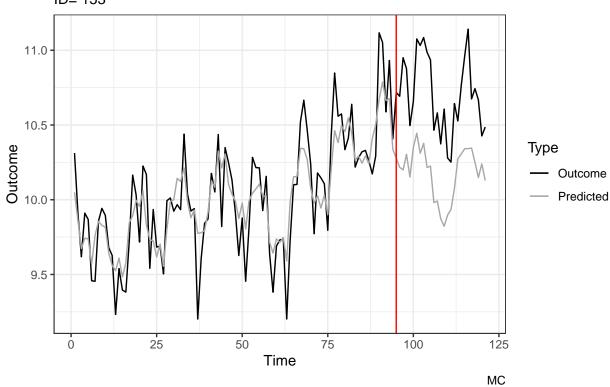




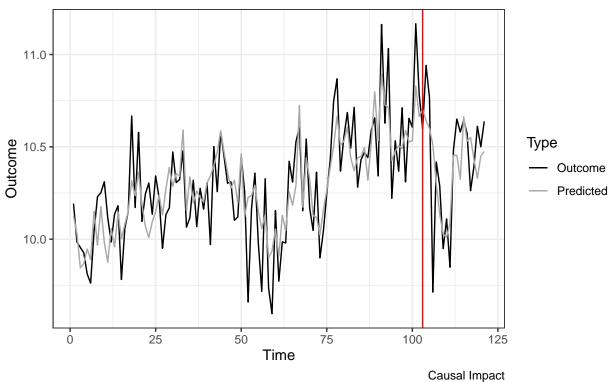


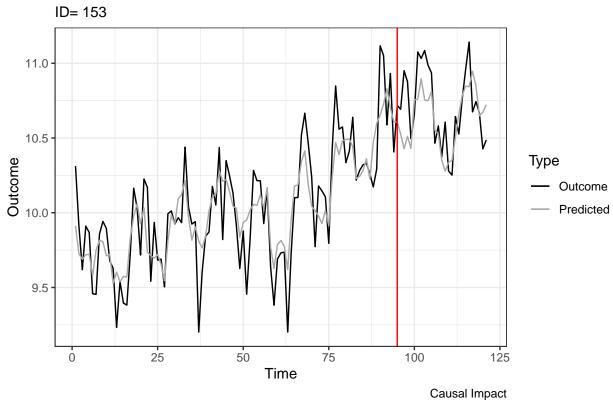
Counterfactual vs Outcome Series

ID= 153

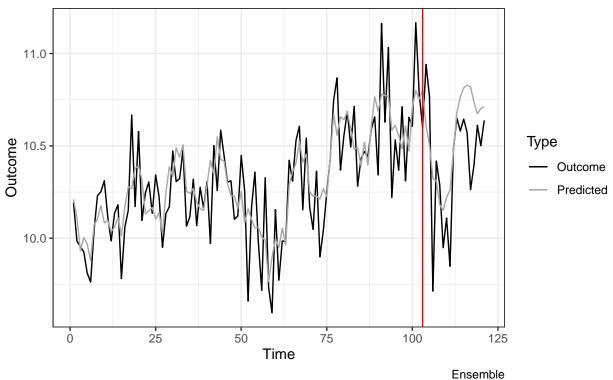




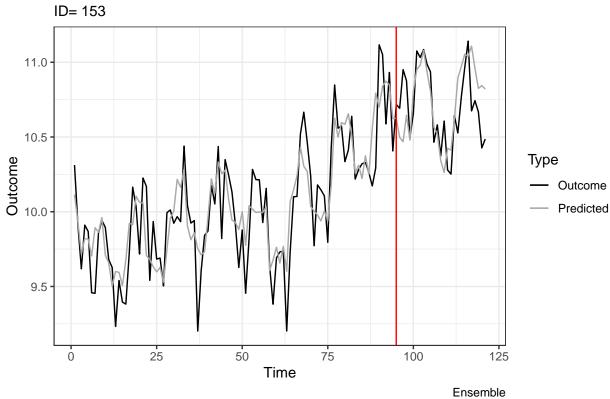








Counterfactual vs Outcome Series



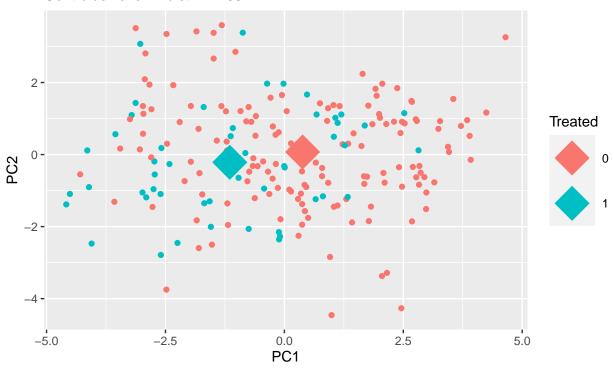
Registered S3 method overwritten by 'quantmod':

method from
as.zoo.data.frame zoo

`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 2.4268



aa_high_acf_loading_shift

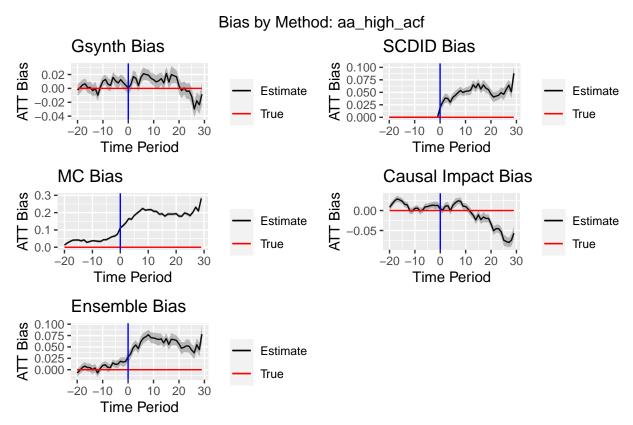
| # | # | # | A tibble: 9 | 9 x 8 | | | | | | |
|---|---|---|---------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| # | # | | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | <pre>p.adj.signif</pre> |
| # | # | | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| # | # | 1 | curvature | 150 | 50 | 0.524 | 90.4 | 0.601 | 0.601 | ns |
| # | # | 2 | $diff1_acf1$ | 150 | 50 | -3.50 | 73.0 | 0.000787 | 0.00177 | ** |
| # | # | 3 | $diff2_acf1$ | 150 | 50 | -1.16 | 88.8 | 0.25 | 0.281 | ns |
| # | # | 4 | e_acf1 | 150 | 50 | -2.60 | 77.7 | 0.0111 | 0.0143 | * |
| # | # | 5 | entropy | 150 | 50 | 2.82 | 72.7 | 0.00626 | 0.0113 | * |
| # | # | 6 | linearity | 150 | 50 | -2.72 | 86.6 | 0.00779 | 0.0117 | * |
| # | # | 7 | spike | 150 | 50 | 5.80 | 159. | 0.000000349 | 0.000000314 | *** |
| # | # | 8 | trend | 150 | 50 | -5.07 | 103. | 0.00000175 | 0.00000788 | *** |
| # | # | 9 | x_acf1 | 150 | 50 | -4.89 | 99.3 | 0.00000392 | 0.0000118 | **** |

Metrics by Method aa_high_acf_loading_shift

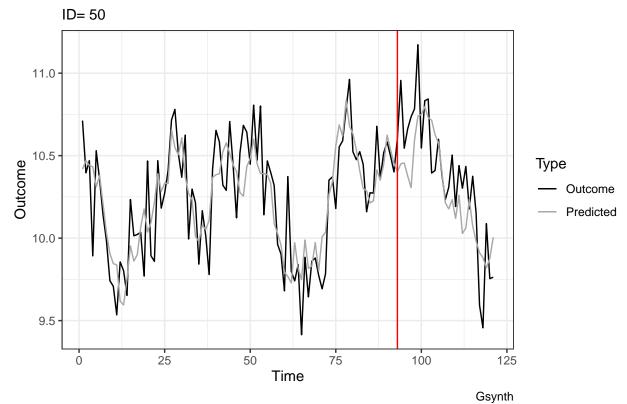
| Method | gsynth | scdid | mc | causalimp | ensemble |
|----------|--------|-------|-------|-----------|----------|
| coverage | | | | | |
| 0 | 0.920 | 0.740 | 0.000 | 0.820 | 0.820 |
| 1 | 0.860 | 0.660 | 0.000 | 0.780 | 0.800 |
| 2 | 0.900 | 0.840 | 0.000 | 0.920 | 0.780 |
| 3 | 0.960 | 0.940 | 0.000 | 0.960 | 0.820 |
| 4 | 0.860 | 0.880 | 0.000 | 0.880 | 0.720 |

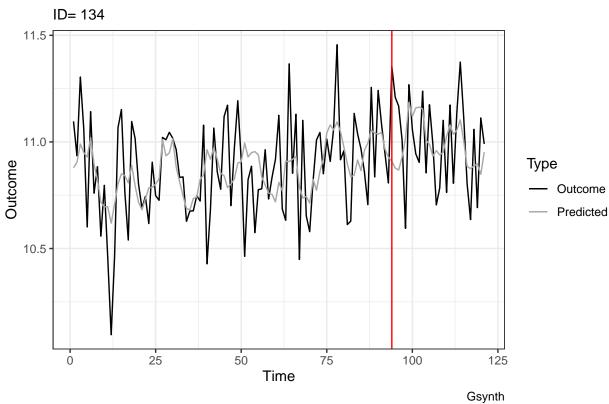
| rmse | | | | | |
|--------|----------------|----------------|----------------|----------------|----------------|
| 0 | 0.226 | 0.260 | 0.493 | 0.257 | 0.228 |
| 1 | 0.228 | 0.268 | 0.550 | 0.259 | 0.229 |
| 2 | 0.231 | 0.262 | 0.673 | 0.259 | 0.233 |
| 3 | 0.238 | 0.272 | 0.705 | 0.264 | 0.241 |
| 4 | 0.236 | 0.270 | 0.718 | 0.258 | 0.238 |
| | | | | | |
| bias | | | | | |
| bias 0 | 0.016 | 0.054 | 0.252 | 0.041 | -0.004 |
| | 0.016 0.027 | 0.054 0.059 | 0.252 0.294 | 0.041 0.045 | -0.004 0.009 |
| 0 | 0.0-0 | 0.00- | | | |
| 0 | 0.027 | 0.059 | 0.294 | 0.045 | 0.009 |

Notes:

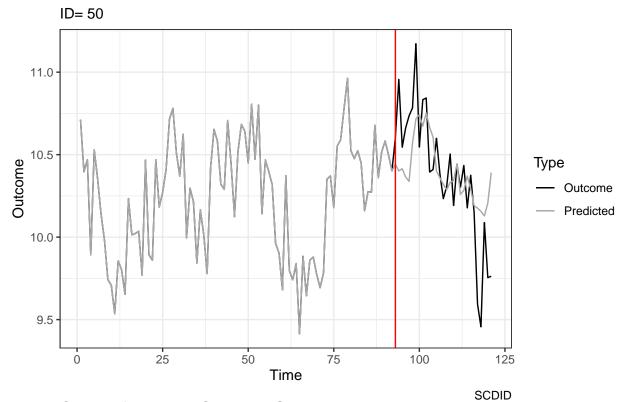


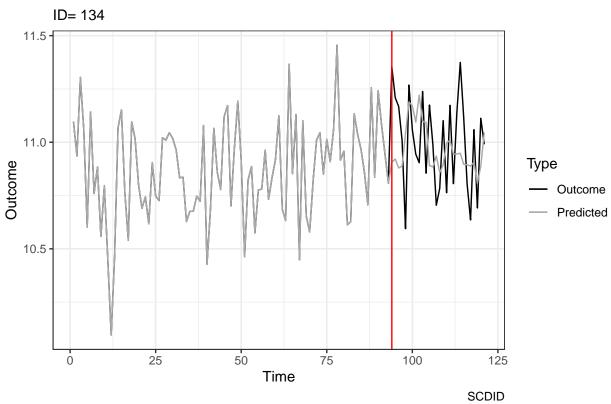
Notes:



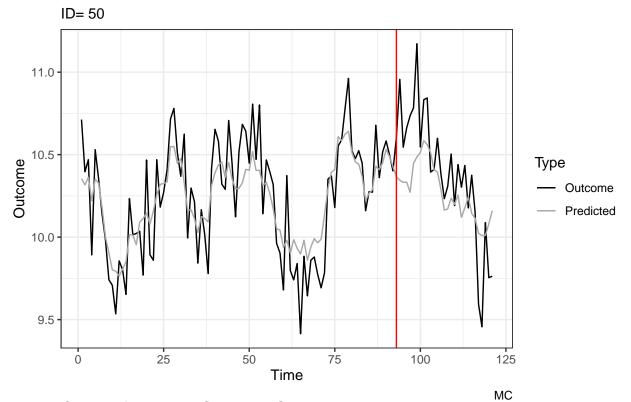




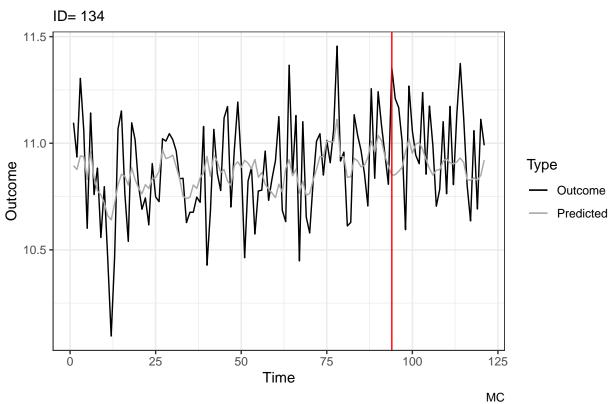


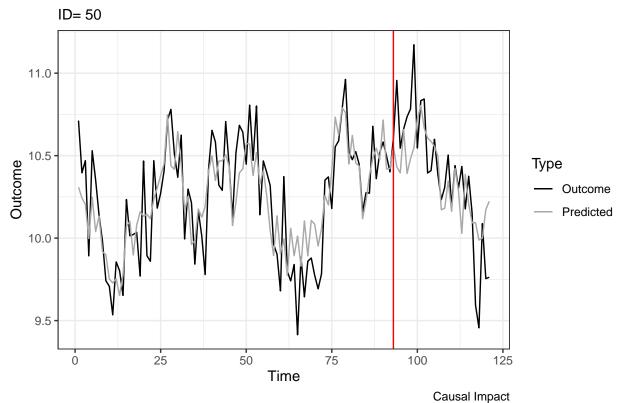


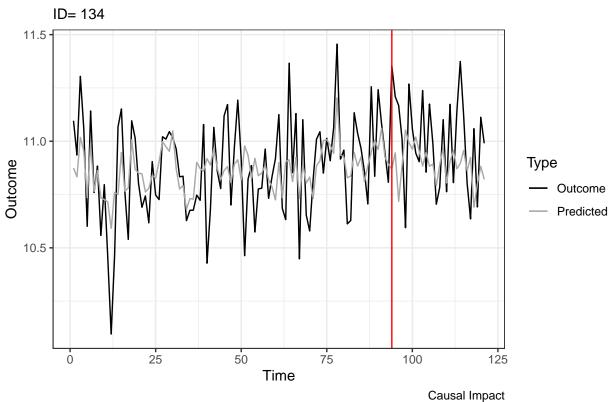


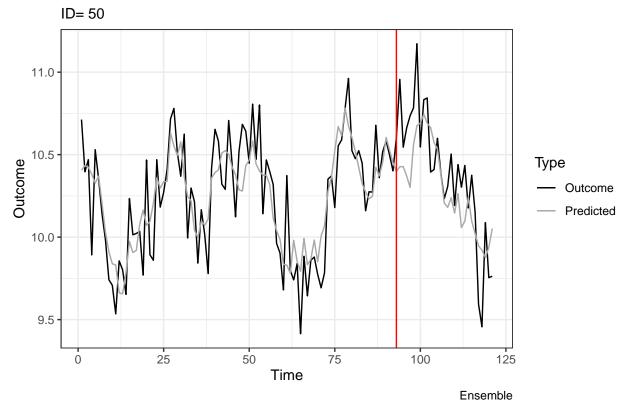




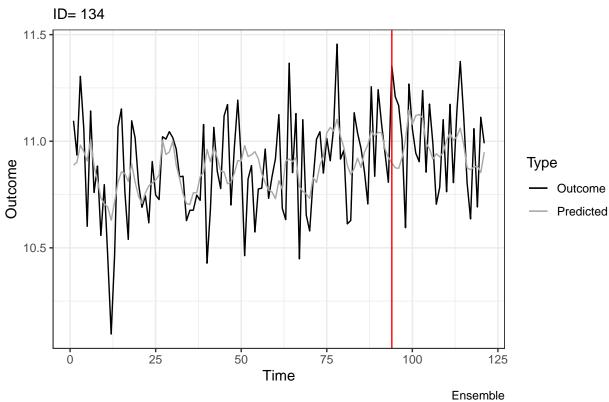








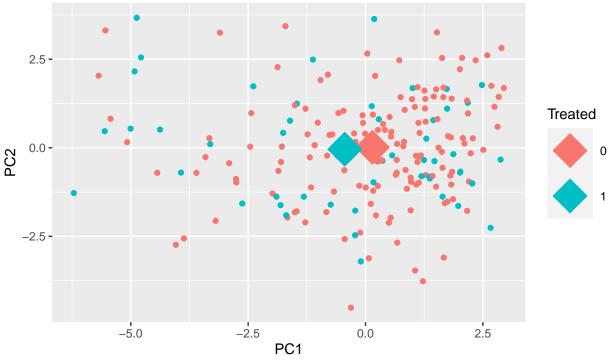
Counterfactual vs Outcome Series



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.3496



aa_high_acf

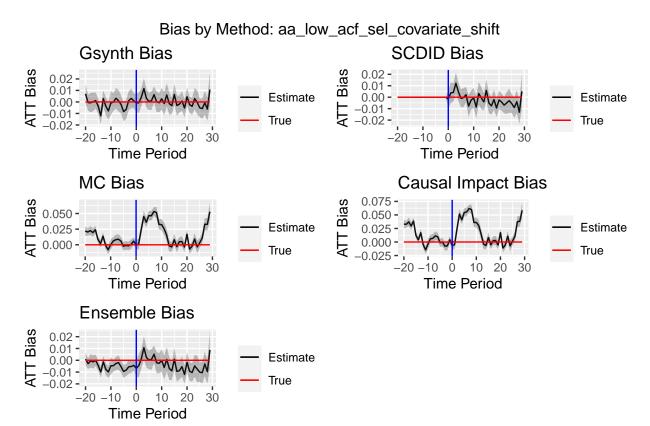
| ## | # | A tibble: | 9 x 8 | | | | | | |
|----|---|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | <pre>p.adj.signif</pre> |
| ## | | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## | 1 | curvature | 150 | 50 | -1.64 | 75.7 | 0.105 | 0.254 | ns |
| ## | 2 | diff1_acf1 | 150 | 50 | -0.940 | 92.7 | 0.35 | 0.459 | ns |
| ## | 3 | diff2_acf1 | 150 | 50 | -0.950 | 83.8 | 0.345 | 0.459 | ns |
| ## | 4 | e_acf1 | 150 | 50 | 0.193 | 78.8 | 0.848 | 0.864 | ns |
| ## | 5 | entropy | 150 | 50 | 1.95 | 62.1 | 0.056 | 0.254 | ns |
| ## | 6 | linearity | 150 | 50 | -0.172 | 66.9 | 0.864 | 0.864 | ns |
| ## | 7 | spike | 150 | 50 | 0.927 | 72.4 | 0.357 | 0.459 | ns |
| ## | 8 | trend | 150 | 50 | -1.60 | 69.2 | 0.113 | 0.254 | ns |
| ## | 9 | x_acf1 | 150 | 50 | -1.62 | 70.7 | 0.111 | 0.254 | ns |

Metrics by Method aa_high_acf

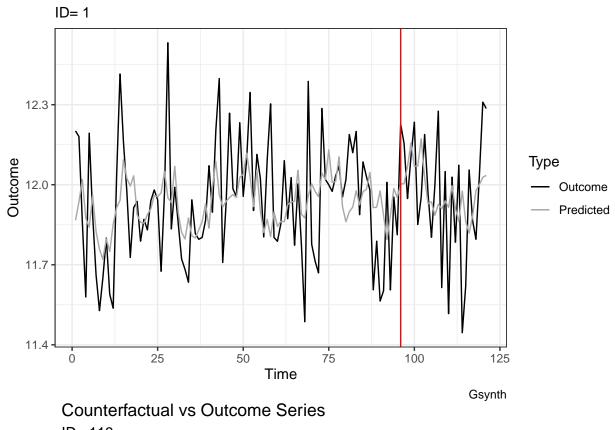
| | aa | mgn_aci | | |
|--------|---|--|---|---|
| gsynth | scdid | mc | causalimp | ensemble |
| | | | | |
| 0.940 | 0.920 | 0.120 | 0.920 | 0.900 |
| 0.960 | 0.900 | 0.120 | 0.980 | 0.780 |
| 0.920 | 0.860 | 0.040 | 0.900 | 0.660 |
| 0.960 | 0.860 | 0.000 | 0.960 | 0.620 |
| 0.980 | 0.940 | 0.060 | 0.980 | 0.720 |
| | | | | |
| 0.216 | 0.237 | 0.308 | 0.225 | 0.226 |
| 0.217 | 0.246 | 0.328 | 0.228 | 0.233 |
| 0.228 | 0.258 | 0.347 | 0.234 | 0.245 |
| | 0.940 0.960 0.920 0.960 0.980 0.216 0.217 | gsynth scdid 0.940 0.920 0.960 0.900 0.920 0.860 0.960 0.860 0.980 0.940 0.216 0.237 0.217 0.246 | gsynth scdid mc 0.940 0.920 0.120 0.960 0.900 0.120 0.920 0.860 0.040 0.960 0.860 0.000 0.980 0.940 0.060 0.216 0.237 0.308 0.217 0.246 0.328 | gsynth scdid mc causalimp 0.940 0.920 0.120 0.920 0.960 0.900 0.120 0.980 0.920 0.860 0.040 0.900 0.960 0.860 0.000 0.960 0.980 0.940 0.060 0.980 0.216 0.237 0.308 0.225 0.217 0.246 0.328 0.228 |

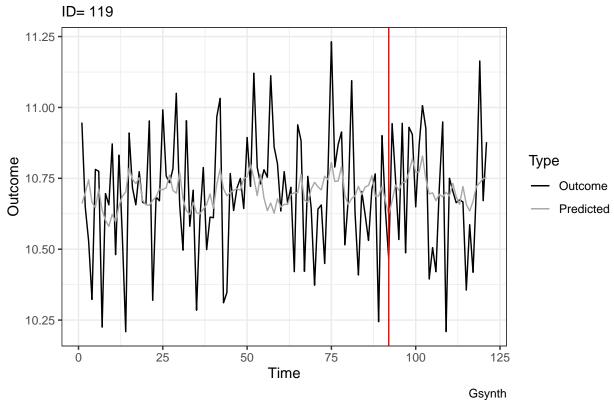
| 3 | 0.218 | 0.249 | 0.377 | 0.227 | 0.242 |
|------|-------|-------|-------|--------|-------|
| 4 | 0.222 | 0.248 | 0.376 | 0.232 | 0.242 |
| bias | | | | | |
| 0 | 0.001 | 0.020 | 0.113 | 0.004 | 0.028 |
| 1 | 0.005 | 0.030 | 0.125 | 0.002 | 0.035 |
| 2 | 0.017 | 0.038 | 0.142 | 0.011 | 0.048 |
| 3 | 0.014 | 0.038 | 0.165 | 0.012 | 0.054 |
| 4 | 0.004 | 0.030 | 0.162 | -0.000 | 0.046 |

Notes:



Notes:



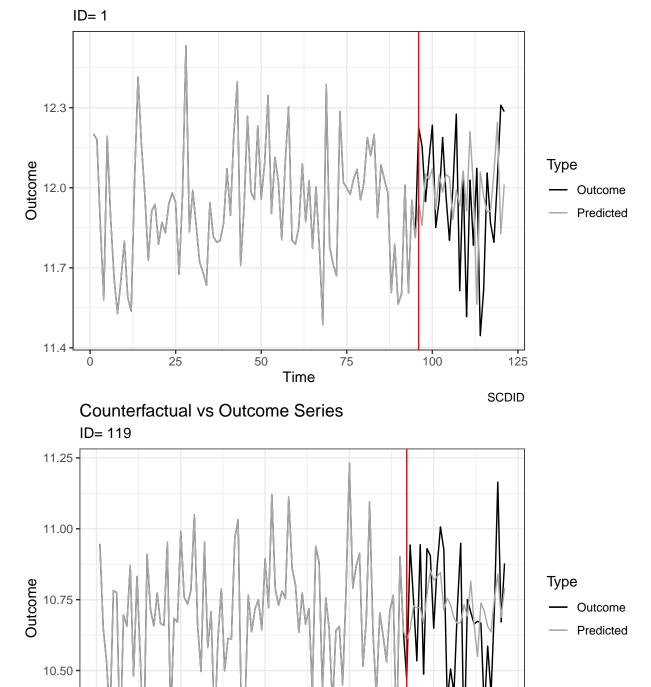


10.25

25

50

Time



75

100

125

SCDID

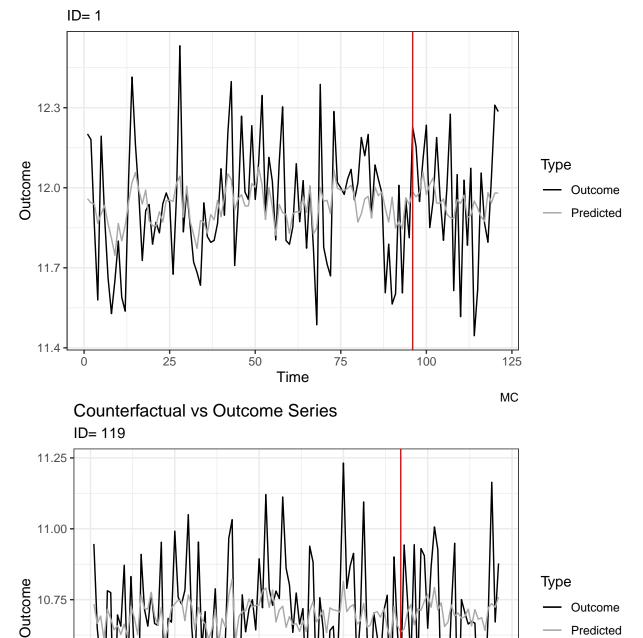
10.50

10.25

25

50

Time

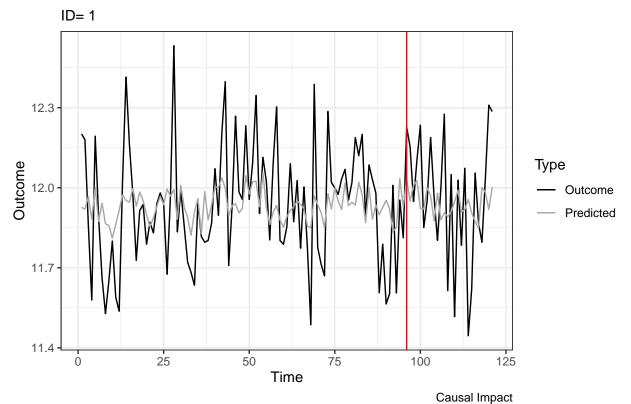


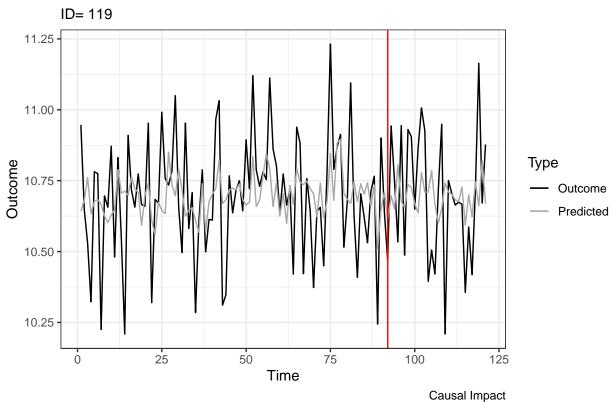
75

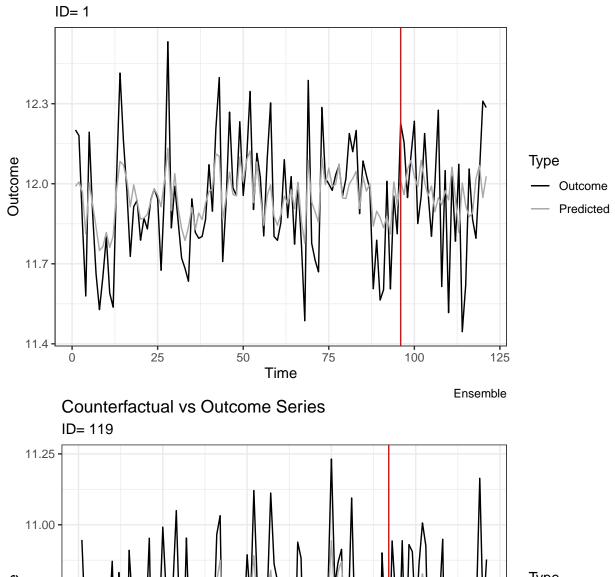
100

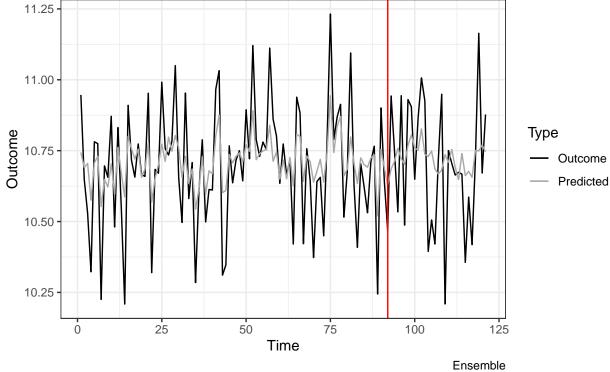
125

МС





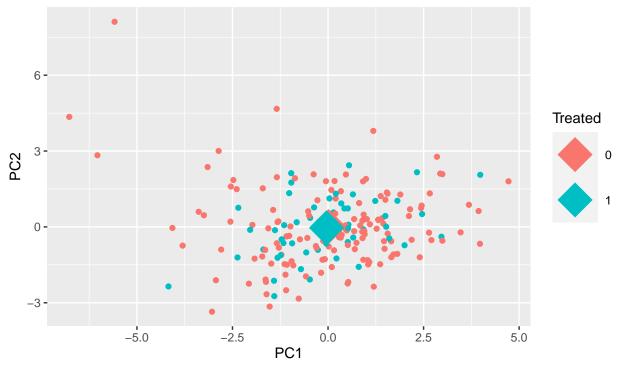




`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.0052



aa_low_acf_sel_covariate_shift

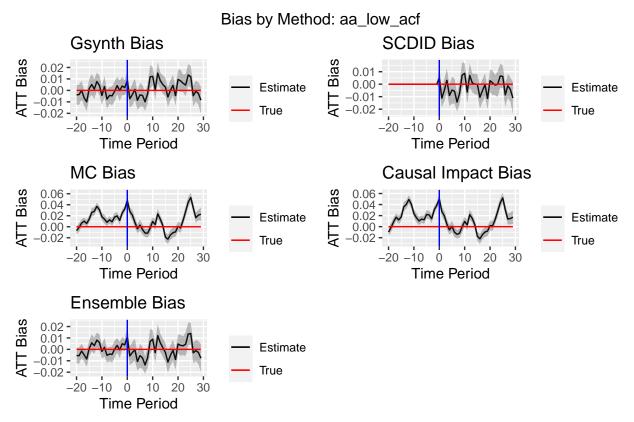
| ## # | A tibble: 9 | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | -0.962 | 86.2 | 0.339 | 0.996 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | -0.110 | 93.1 | 0.913 | 0.996 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | -0.450 | 95.3 | 0.654 | 0.996 | ns |
| ## 4 | e_acf1 | 150 | 50 | -0.0308 | 77.1 | 0.975 | 0.996 | ns |
| ## 5 | entropy | 150 | 50 | -1.98 | 152. | 0.0496 | 0.446 | ns |
| ## 6 | linearity | 150 | 50 | 0.00514 | 76.4 | 0.996 | 0.996 | ns |
| ## 7 | spike | 150 | 50 | 1.29 | 136. | 0.198 | 0.891 | ns |
| ## 8 | trend | 150 | 50 | -0.554 | 133. | 0.580 | 0.996 | ns |
| ## 9 | x_acf1 | 150 | 50 | -0.419 | 95.5 | 0.677 | 0.996 | ns |

Metrics by Method aa_low_acf_sel_covariate_shift

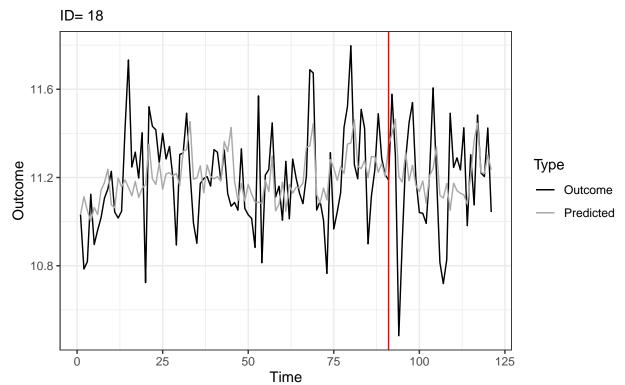
| aa_low_aci_sei_covariate_shift | | | | | | | | | |
|--------------------------------|--------|------------------------|---------------|-----------|----------|--|--|--|--|
| Method | gsynth | scdid | mc | causalimp | ensemble | | | | |
| coverage | | | | | | | | | |
| 0 | 0.960 | 0.980 | 0.980 | 0.960 | 0.980 | | | | |
| 1 | 0.920 | 0.920 | 0.920 | 0.980 | 0.880 | | | | |
| 2 | 0.980 | 0.980 | 0.900 | 0.920 | 0.940 | | | | |
| 3 | 0.900 | 0.860 | 0.620 | 0.540 | 0.920 | | | | |
| 4 | 0.940 | 0.980 | 0.740 | 0.740 | 0.960 | | | | |
| rmse | | | | | | | | | |
| 0 | 0.198 | 0.200 | 0.202 | 0.211 | 0.198 | | | | |
| 1 | 0.207 | 0.209 | 0.211 | 0.218 | 0.207 | | | | |
| 2 | 0.205 | 0.206 | 0.210 | 0.216 | 0.205 | | | | |

| 3 4 | $0.201 \\ 0.206$ | $0.204 \\ 0.206$ | $0.210 \\ 0.209$ | $0.217 \\ 0.218$ | $0.202 \\ 0.205$ |
|--------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | -0.001 | -0.002 | 0.000 | -0.006 | -0.007 |
| 1 | -0.001 | 0.004 | 0.001 | -0.005 | -0.004 |
| 2 | 0.004 | 0.004 | 0.024 | 0.024 | 0.001 |
| 3 | 0.012 | 0.012 | 0.045 | 0.052 | 0.011 |
| 4 | 0.003 | 0.005 | 0.036 | 0.041 | 0.002 |

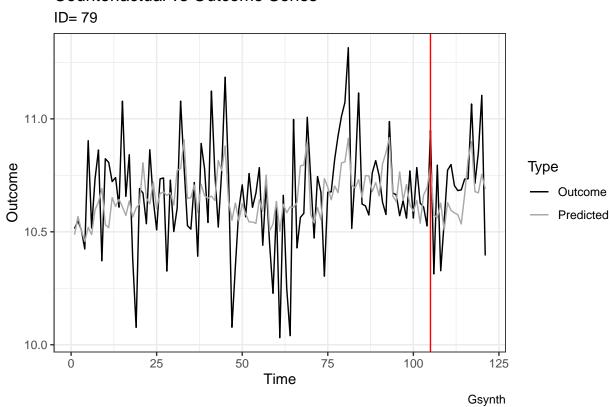
Notes:

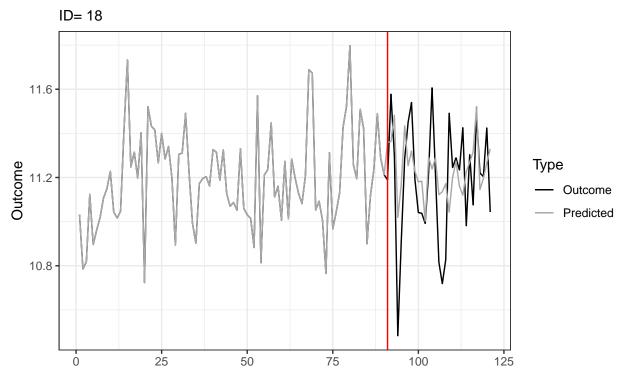


Notes:



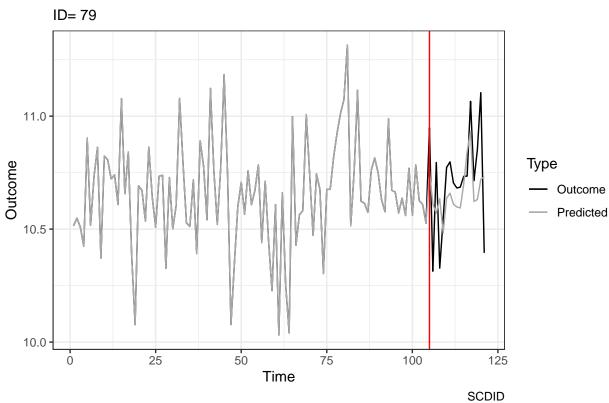
Gsynth

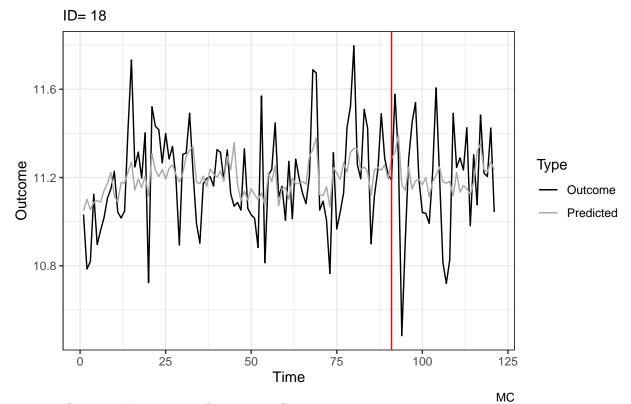




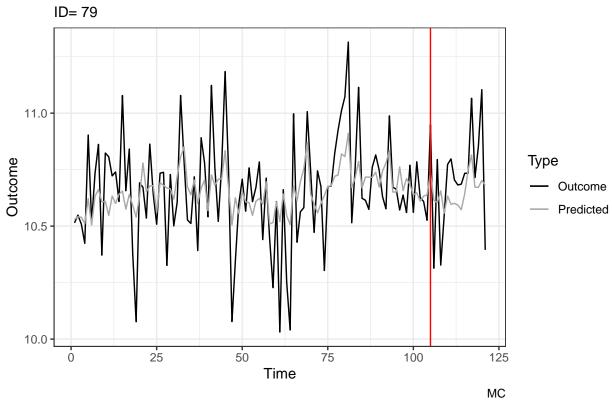
Time

SCDID

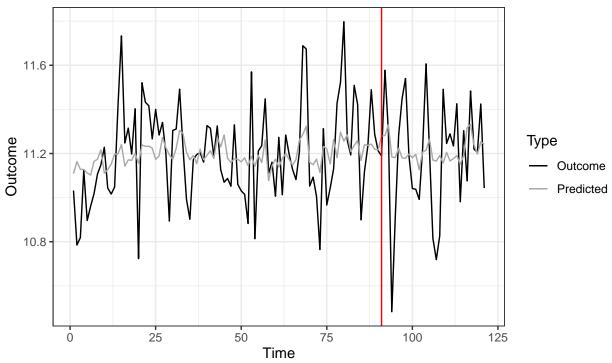






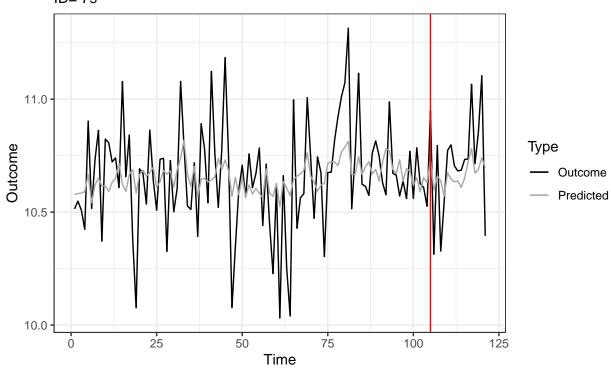




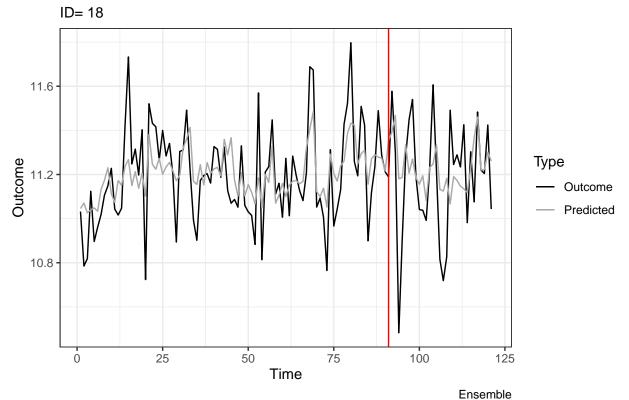


Counterfactual vs Outcome Series

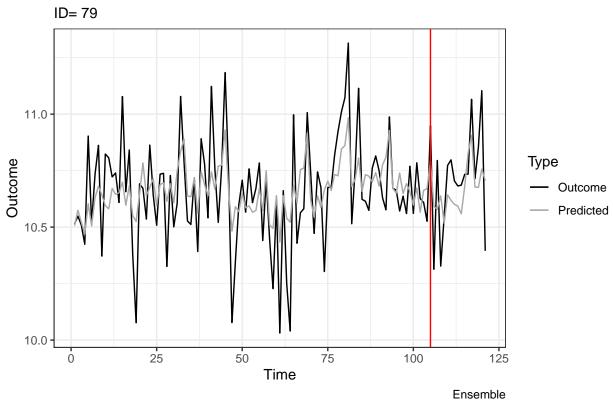
ID= 79



Causal Impact



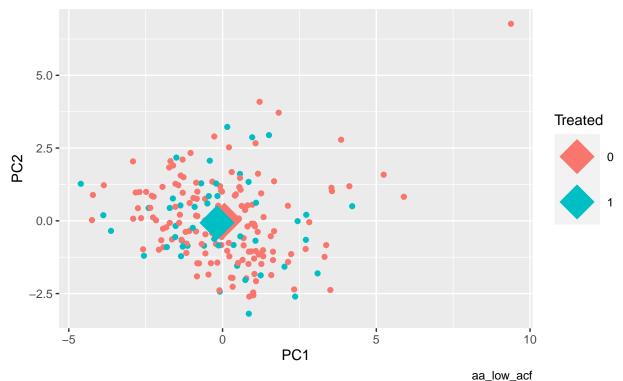




`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.067



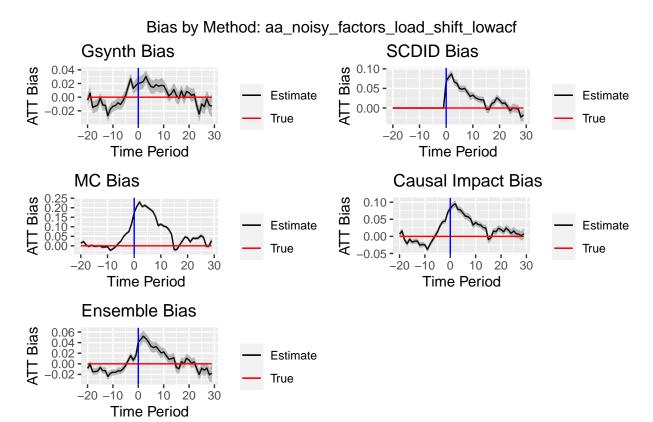
A tibble: 9 x 8 ## n1 n2 statistic df p p.adj p.adj.signif vars <dbl> <dbl> <dbl> <dbl> <chr> ## <chr>> <int> <int> 150 -1.29 83.3 0.2 0.865 ns ## 1 curvature 50 0.754 ## 2 diff1_acf1 150 50 84.0 0.453 0.865 ns 0.865 ns ## 3 diff2_acf1 150 50 0.870 81.9 0.387 ## 4 e_acf1 150 50 0.256 79.8 0.799 0.865 ns ## 5 entropy 150 0.179 120. 0.858 0.865 ns 50 ## 6 linearity 150 50 -0.570 87.5 0.570 0.865 ns ## 7 spike 150 -1.91 72.6 0.0597 0.537 ns 50 ## 8 trend 150 50 0.170 100. 0.865 0.865 ns ## 9 x_acf1 150 50 0.212 83.7 0.833 0.865 ns

Metrics by Method

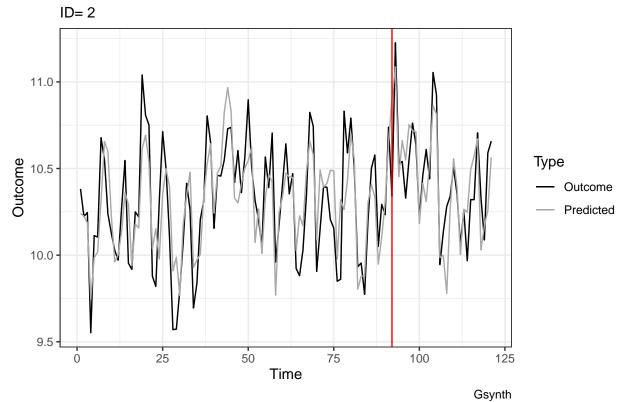
 aa_low_acf Method scdidcausalimp ensemble gsynth mccoverage 0 0.8800.9000.7000.9200.7201 0.9600.9600.8200.8600.9602 0.9400.9400.8800.9200.9003 0.9200.9200.9200.9200.9204 0.9800.9600.960 0.980 0.980rmse 0 0.213 0.218 0.226 0.211 0.2100.222 1 0.2060.2070.2110.2052 0.2080.2140.2100.2250.208

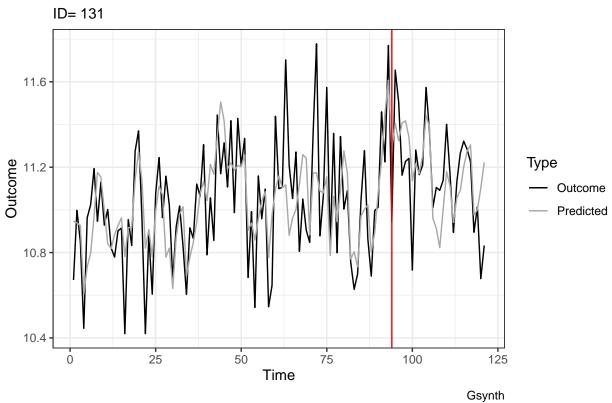
| 3 | 0.207 | 0.208 | 0.208 | 0.216 | 0.207 |
|------|--------|--------|--------|--------|--------|
| 4 | 0.201 | 0.205 | 0.203 | 0.210 | 0.202 |
| bias | | | | | |
| 0 | 0.009 | 0.005 | 0.048 | 0.050 | 0.011 |
| 1 | -0.007 | -0.011 | 0.028 | 0.028 | -0.006 |
| 2 | -0.004 | -0.005 | 0.021 | 0.019 | -0.003 |
| 3 | 0.001 | 0.003 | 0.008 | 0.004 | -0.000 |
| 4 | -0.009 | -0.009 | -0.004 | -0.006 | -0.011 |

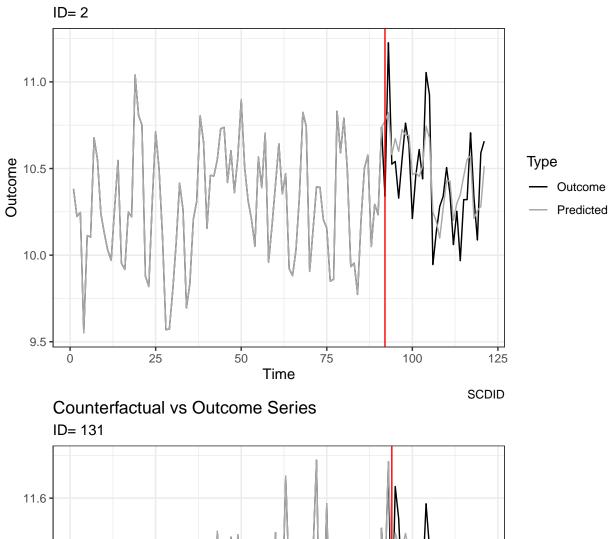
Notes:

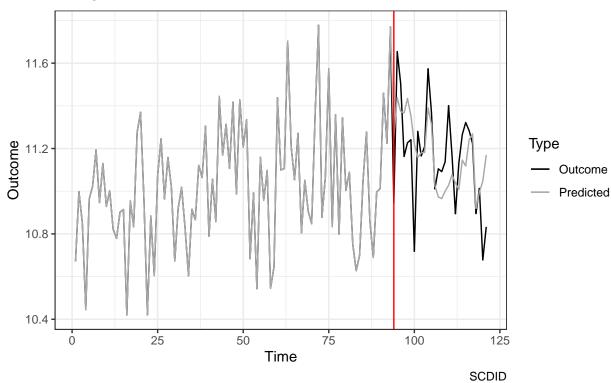


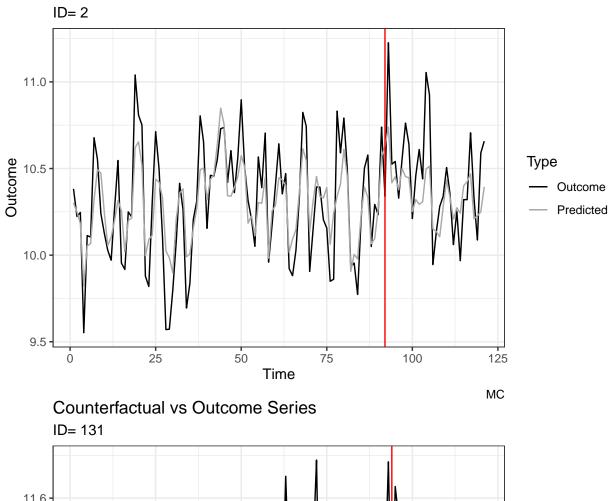
Notes:

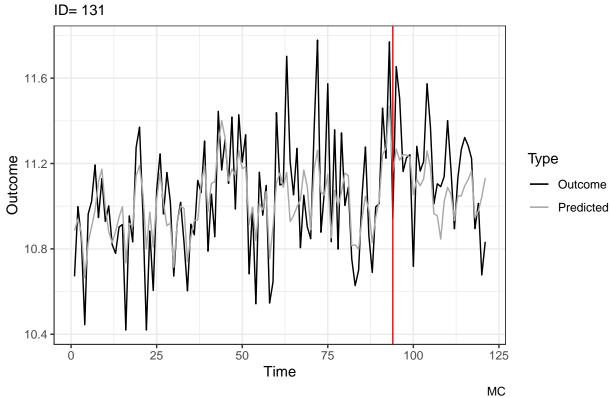


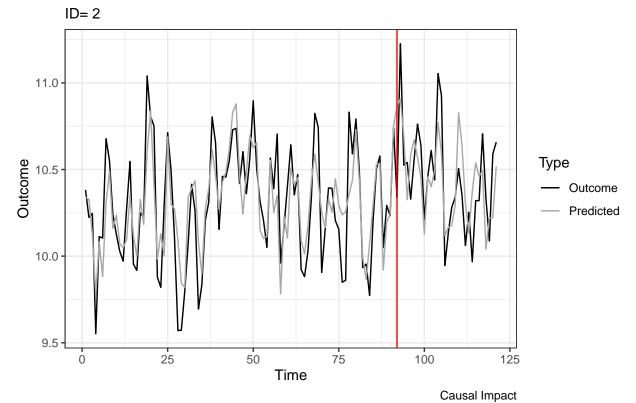


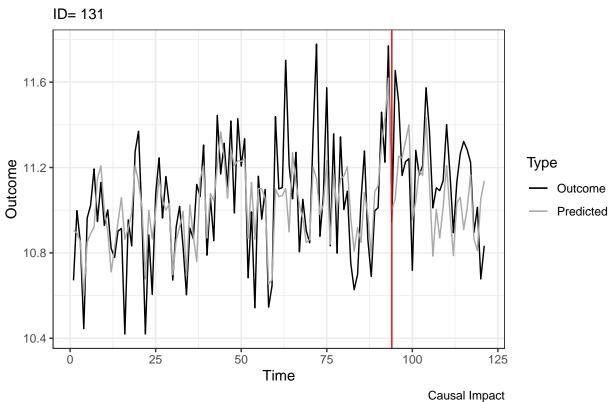


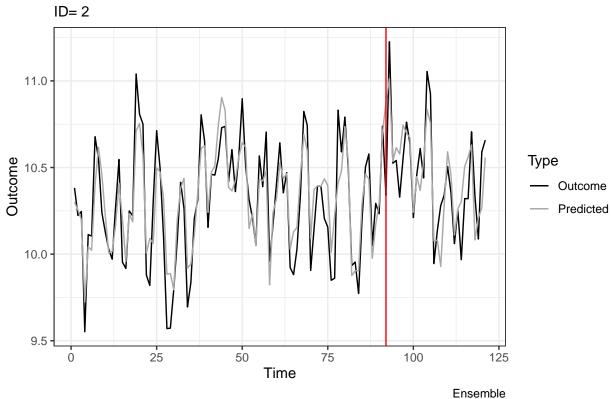




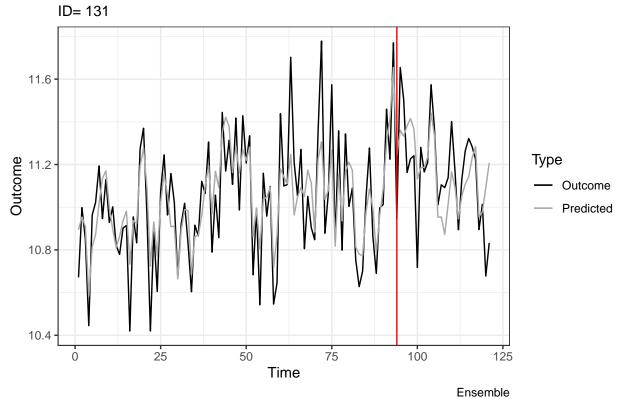








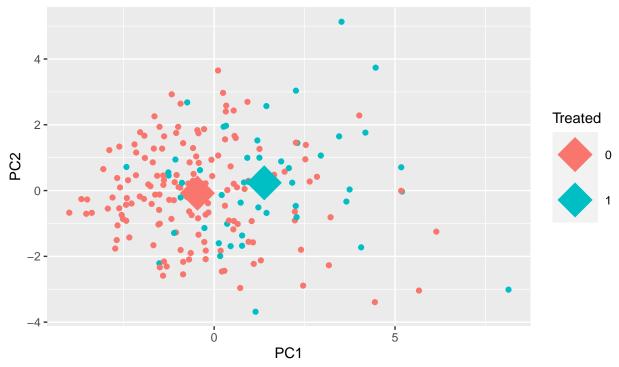
Counterfactual vs Outcome Series



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 3.51



aa_noisy_factors_load_shift_lowacf

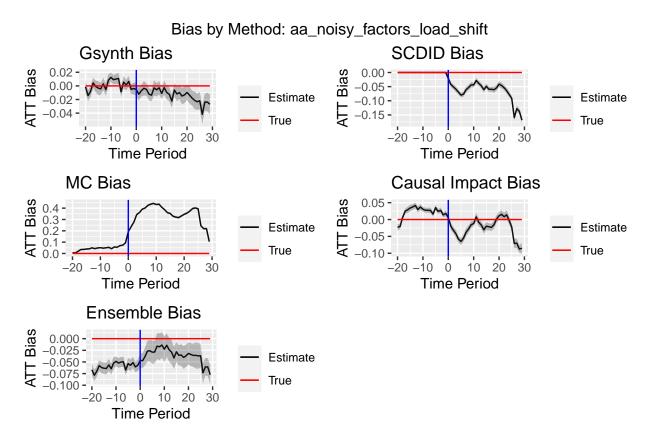
| ## | ‡ : | # | A tibble: | 9 x 8 | | | | | | |
|----|------------|---|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | ŧ | | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | <pre>p.adj.signif</pre> |
| ## | ŧ | | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## | ‡ | 1 | curvature | 150 | 50 | 0.796 | 90.7 | 0.428 | 0.428 | ns |
| ## | ‡ : | 2 | diff1_acf1 | 150 | 50 | -4.02 | 69.9 | 0.000144 | 0.000324 | *** |
| ## | ‡ : | 3 | diff2_acf1 | 150 | 50 | -2.50 | 75.8 | 0.0144 | 0.0162 | * |
| ## | ‡ . | 4 | e_acf1 | 150 | 50 | -5.43 | 74.3 | 0.000000674 | 0.00000303 | **** |
| ## | ‡ . | 5 | entropy | 150 | 50 | 3.79 | 69.0 | 0.000322 | 0.000580 | *** |
| ## | ‡ | 6 | linearity | 150 | 50 | -3.13 | 82.1 | 0.00239 | 0.00330 | ** |
| ## | ‡ | 7 | spike | 150 | 50 | 4.18 | 95.0 | 0.0000659 | 0.000198 | *** |
| ## | ‡ : | 8 | trend | 150 | 50 | -3.12 | 78.4 | 0.00257 | 0.00330 | ** |
| ## | ŧ : | 9 | x_acf1 | 150 | 50 | -5.63 | 84.6 | 0.000000229 | 0.00000206 | **** |

Metrics by Method aa_noisy_factors_load_shift_lowacf

| aa_noisy_lactors_load_shirt_lowaci | | | | | | | | | |
|------------------------------------|--------|------------------------|-------|-----------|----------|--|--|--|--|
| Method | gsynth | scdid | mc | causalimp | ensemble | | | | |
| coverage | | | | | | | | | |
| 0 | 0.880 | 0.600 | 0.000 | 0.460 | 0.760 | | | | |
| 1 | 0.900 | 0.460 | 0.000 | 0.260 | 0.780 | | | | |
| 2 | 0.860 | 0.380 | 0.000 | 0.360 | 0.680 | | | | |
| 3 | 0.920 | 0.700 | 0.000 | 0.480 | 0.760 | | | | |
| 4 | 0.880 | 0.740 | 0.000 | 0.620 | 0.800 | | | | |
| rmse | | | | | | | | | |
| 0 | 0.249 | 0.279 | 0.328 | 0.279 | 0.256 | | | | |
| 1 | 0.242 | 0.277 | 0.344 | 0.282 | 0.251 | | | | |
| 2 | 0.250 | 0.288 | 0.370 | 0.293 | 0.260 | | | | |

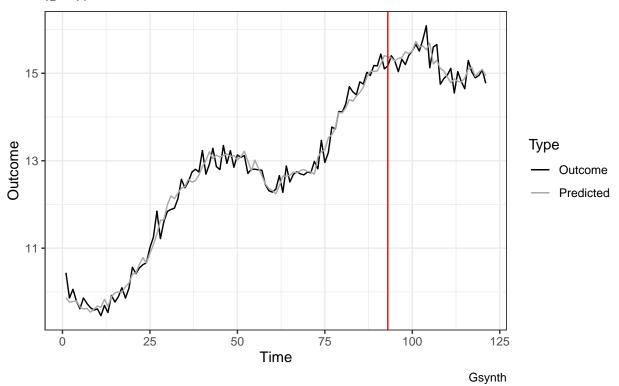
| 3 4 | $0.261 \\ 0.258$ | $0.290 \\ 0.309$ | $0.356 \\ 0.364$ | $0.291 \\ 0.306$ | $0.269 \\ 0.272$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.020 0.021 | $0.070 \\ 0.079$ | $0.176 \\ 0.207$ | $0.082 \\ 0.091$ | 0.041 |
| 2 | 0.023 | 0.087 | 0.230 | 0.095 | 0.052 |
| $\frac{3}{4}$ | $0.030 \\ 0.022$ | $0.067 \\ 0.063$ | $0.205 \\ 0.213$ | $0.079 \\ 0.077$ | $0.048 \\ 0.041$ |

Notes:

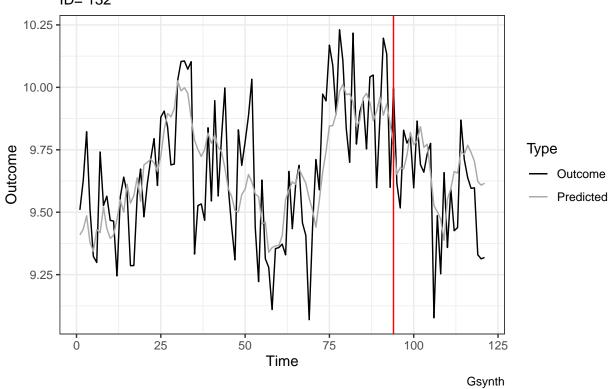


Notes:

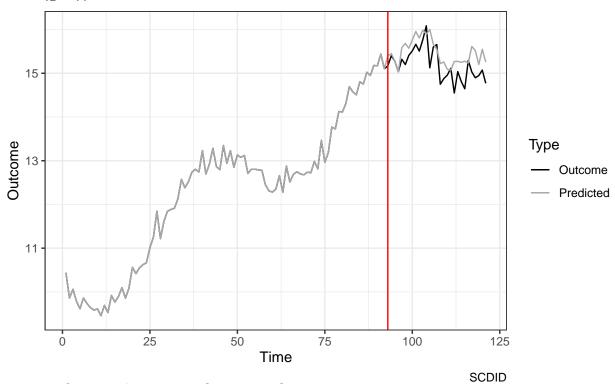
ID= 41



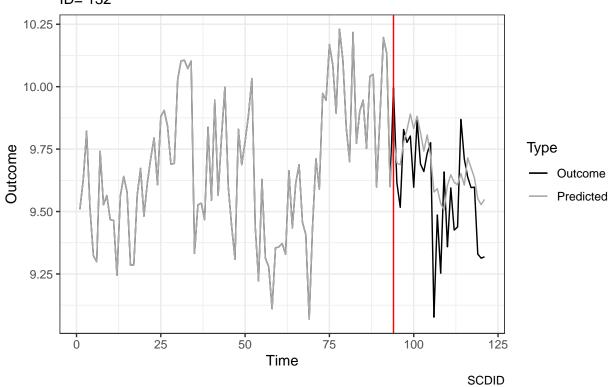
Counterfactual vs Outcome Series



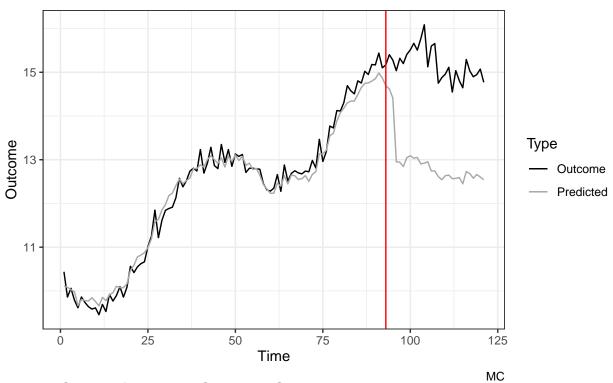
ID= 41



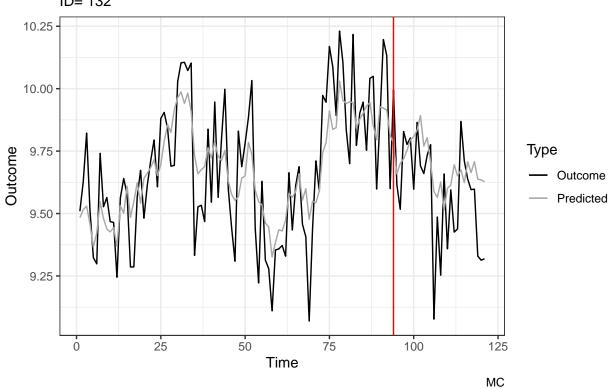
Counterfactual vs Outcome Series



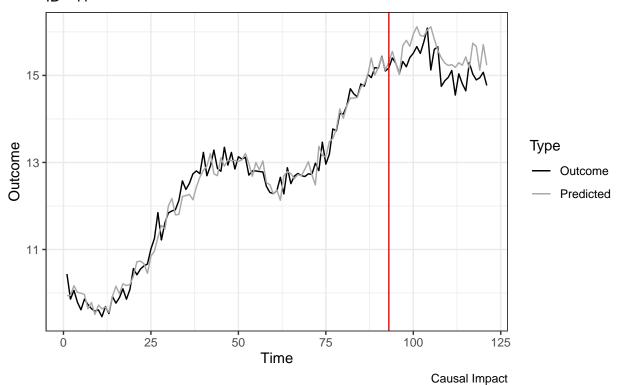




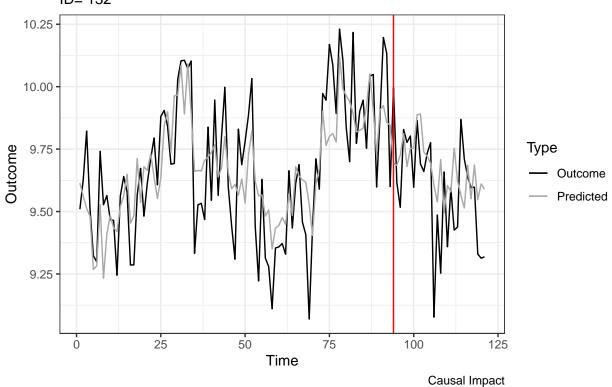
Counterfactual vs Outcome Series



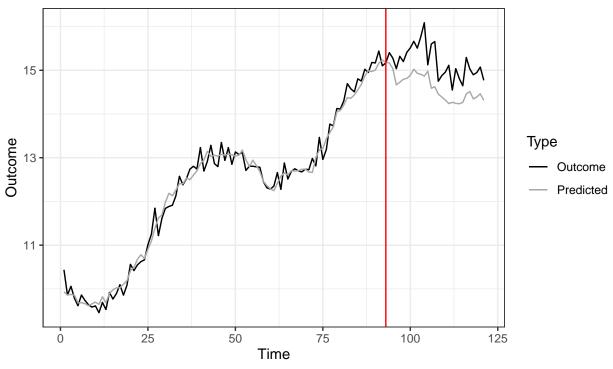
ID= 41



Counterfactual vs Outcome Series

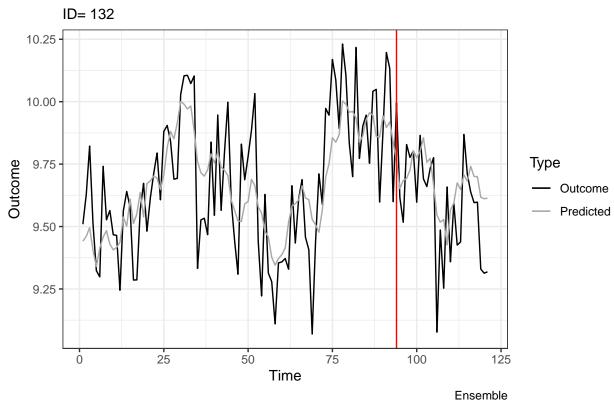






Counterfactual vs Outcome Series

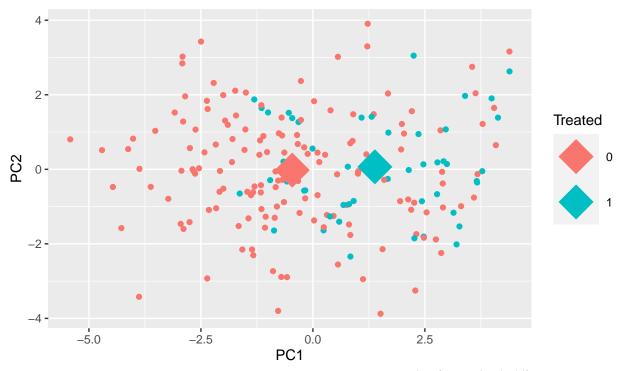
Ensemble



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 3.4114



aa_noisy_factors_load_shift

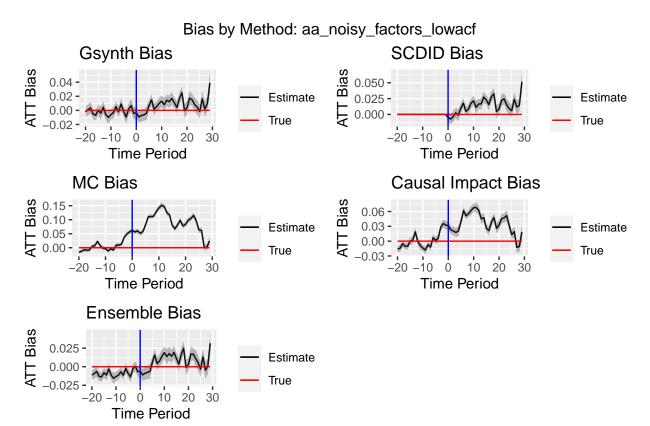
| ## # | A tibble: 9 | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | 3.78 | 102. | 2.67e- 4 | 4.81e- 4 | *** |
| ## 2 | diff1_acf1 | 150 | 50 | -3.51 | 87.5 | 7.21e- 4 | 1.08e- 3 | ** |
| ## 3 | diff2_acf1 | 150 | 50 | 0.585 | 96.3 | 5.60e- 1 | 5.60e- 1 | ns |
| ## 4 | e_acf1 | 150 | 50 | -2.41 | 93.1 | 1.81e- 2 | 2.04e- 2 | * |
| ## 5 | entropy | 150 | 50 | 4.46 | 77.0 | 2.78e- 5 | 6.26e- 5 | *** |
| ## 6 | linearity | 150 | 50 | -2.55 | 75.3 | 1.28e- 2 | 1.65e- 2 | * |
| ## 7 | spike | 150 | 50 | 6.94 | 177. | 7.14e-11 | 6.43e-10 | **** |
| ## 8 | trend | 150 | 50 | -6.55 | 115. | 1.70e- 9 | 5.10e- 9 | **** |
| ## 9 | x_acf1 | 150 | 50 | -6.85 | 117. | 3.66e-10 | 1.65e- 9 | **** |

Metrics by Method aa_noisy_factors_load_shift

| aa_noisy_lactors_load_sinit | | | | | | | | | | |
|-----------------------------|--------|------------------------|-------|-----------|----------|--|--|--|--|--|
| Method | gsynth | scdid | mc | causalimp | ensemble | | | | | |
| coverage | | | | | | | | | | |
| 0 | 0.960 | 0.880 | 0.160 | 0.960 | 0.640 | | | | | |
| 1 | 0.940 | 0.720 | 0.060 | 0.900 | 0.500 | | | | | |
| 2 | 0.980 | 0.740 | 0.000 | 0.860 | 0.620 | | | | | |
| 3 | 0.900 | 0.640 | 0.000 | 0.720 | 0.620 | | | | | |
| 4 | 0.980 | 0.560 | 0.000 | 0.700 | 0.560 | | | | | |
| rmse | | | | | | | | | | |
| 0 | 0.229 | 0.235 | 0.584 | 0.250 | 0.265 | | | | | |
| 1 | 0.230 | 0.241 | 0.665 | 0.252 | 0.270 | | | | | |
| 2 | 0.237 | 0.250 | 0.708 | 0.256 | 0.281 | | | | | |

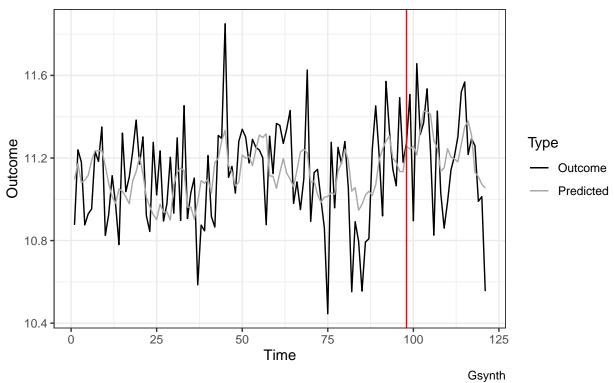
| 3 4 | $0.233 \\ 0.236$ | $0.257 \\ 0.266$ | $0.835 \\ 0.870$ | $0.254 \\ 0.267$ | $0.302 \\ 0.309$ |
|--------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | -0.005 | -0.021 | 0.192 | 0.006 | -0.047 |
| 1 | -0.012 | -0.042 | 0.236 | -0.020 | -0.047 |
| 2 | -0.007 | -0.051 | 0.277 | -0.032 | -0.038 |
| 3 | -0.004 | -0.059 | 0.343 | -0.042 | -0.027 |
| 4 | -0.005 | -0.069 | 0.361 | -0.058 | -0.026 |

Notes:

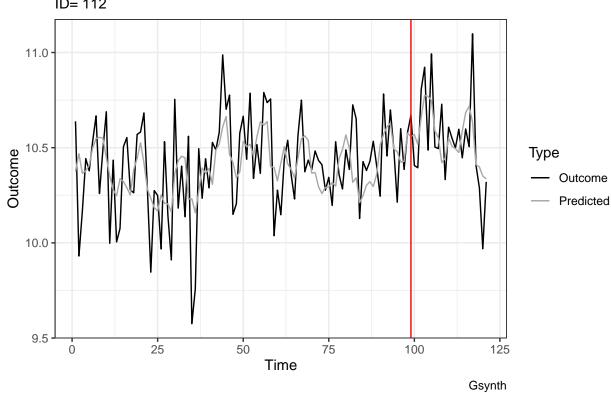


Notes:

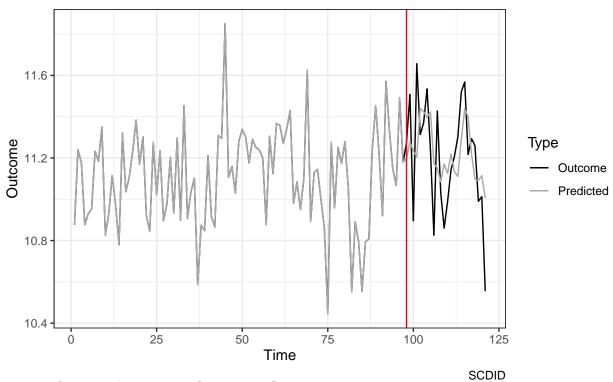


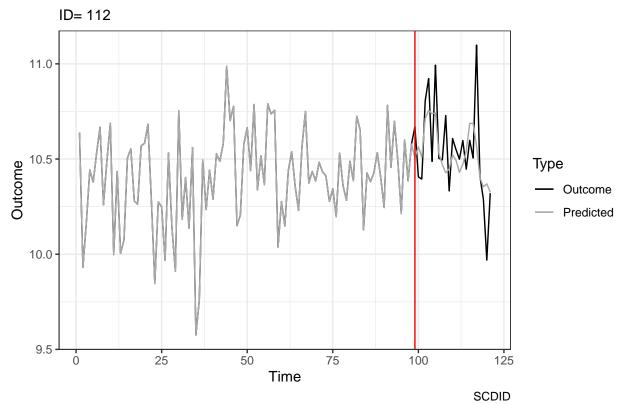


Counterfactual vs Outcome Series

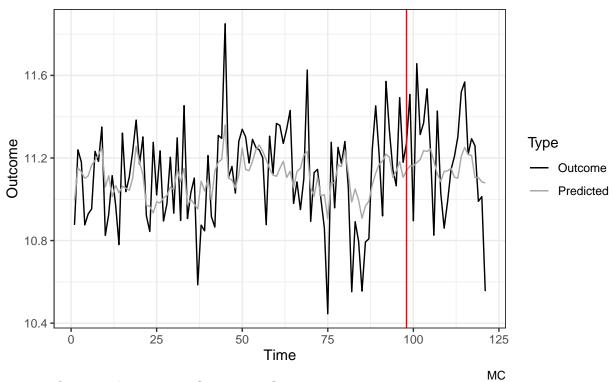




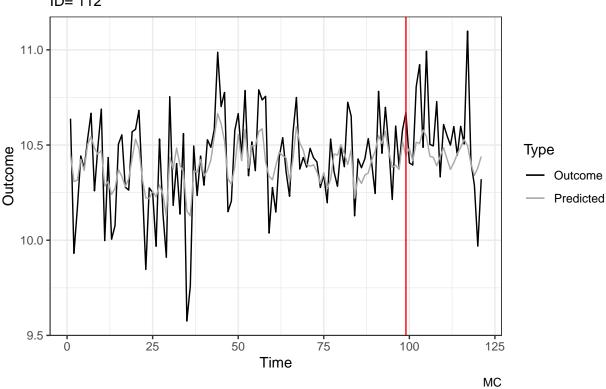




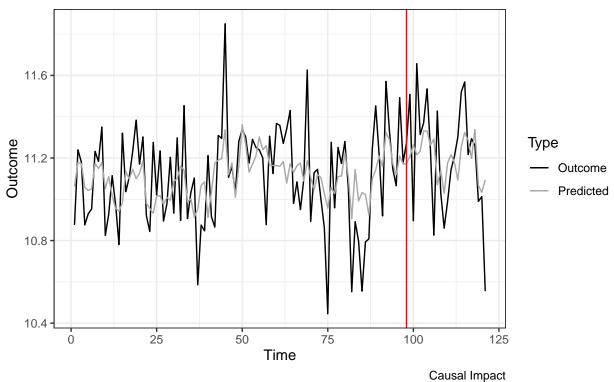




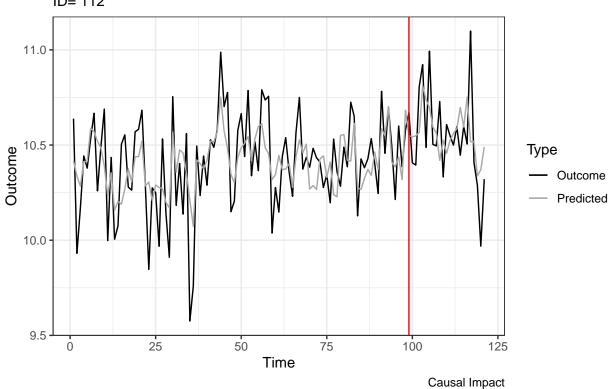
Counterfactual vs Outcome Series



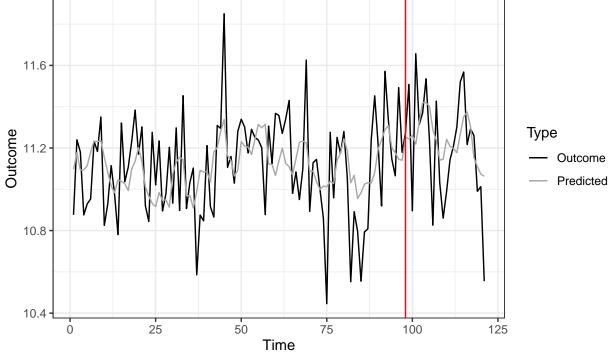




Counterfactual vs Outcome Series



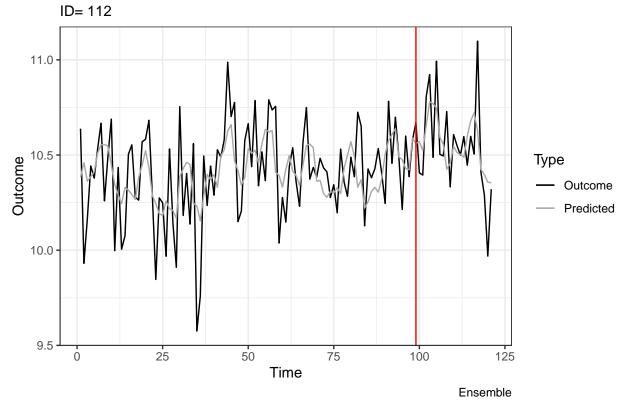




Counterfactual vs Outcome Series



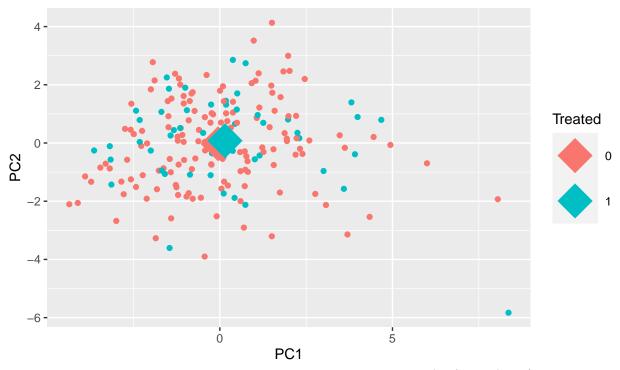
Ensemble



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.0512



aa_noisy_factors_lowacf

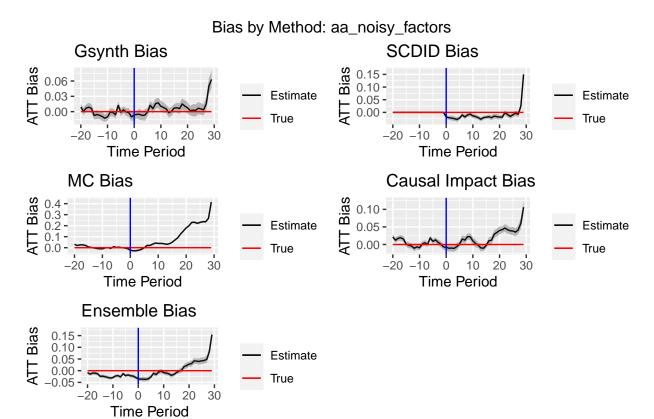
| ## # | A tibble: 9 | 8 x 6 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|--------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | p.adj.signif |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | 0.381 | 70.7 | 0.705 | 0.856 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | -0.560 | 87.7 | 0.577 | 0.856 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | -0.755 | 99.5 | 0.452 | 0.856 | ns |
| ## 4 | e_acf1 | 150 | 50 | -0.312 | 84.3 | 0.756 | 0.856 | ns |
| ## 5 | entropy | 150 | 50 | 1.66 | 69.6 | 0.102 | 0.856 | ns |
| ## 6 | linearity | 150 | 50 | 0.346 | 87.7 | 0.73 | 0.856 | ns |
| ## 7 | spike | 150 | 50 | -0.253 | 76.7 | 0.801 | 0.856 | ns |
| ## 8 | trend | 150 | 50 | -0.182 | 68.3 | 0.856 | 0.856 | ns |
| ## 9 | x_acf1 | 150 | 50 | -0.288 | 72.0 | 0.774 | 0.856 | ns |

Metrics by Method aa_noisy_factors_lowacf

| Method | gsynth | scdid | mc | causalimp | ensemble |
|----------|--------|-------|-------|-----------|----------|
| coverage | | | | | |
| 0 | 0.980 | 0.980 | 0.460 | 0.800 | 1.000 |
| 1 | 0.960 | 0.960 | 0.600 | 0.960 | 0.940 |
| 2 | 0.920 | 0.980 | 0.460 | 0.960 | 0.920 |
| 3 | 0.960 | 0.980 | 0.560 | 0.960 | 0.920 |
| 4 | 0.960 | 0.960 | 0.580 | 0.820 | 0.920 |
| rmse | | | | | |
| 0 | 0.209 | 0.214 | 0.221 | 0.230 | 0.209 |
| 1 | 0.218 | 0.218 | 0.225 | 0.233 | 0.217 |
| 2 | 0.218 | 0.217 | 0.229 | 0.232 | 0.216 |

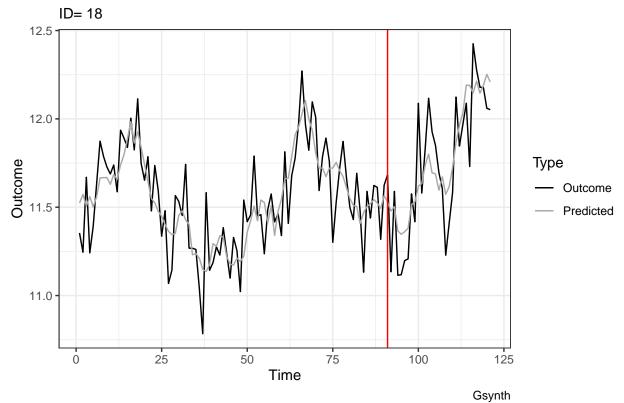
| $\frac{3}{4}$ | $0.214 \\ 0.215$ | $0.212 \\ 0.216$ | $0.222 \\ 0.224$ | $0.227 \\ 0.229$ | $0.212 \\ 0.214$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | -0.003 | -0.005 | 0.062 | 0.032 | -0.006 |
| 1 | -0.009 | -0.007 | 0.056 | 0.023 | -0.011 |
| 2 | -0.007 | -0.003 | 0.060 | 0.021 | -0.009 |
| 3 | -0.006 | 0.002 | 0.052 | 0.018 | -0.008 |
| 4 | -0.004 | -0.001 | 0.057 | 0.021 | -0.007 |

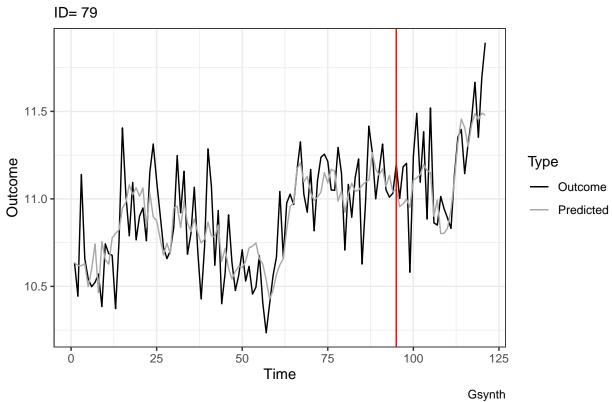
Notes:



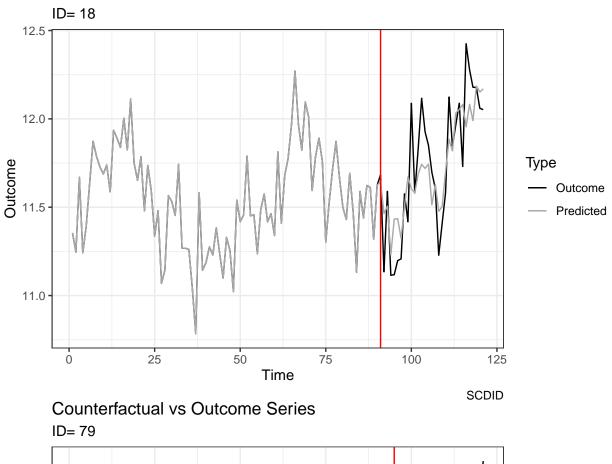
Notes:

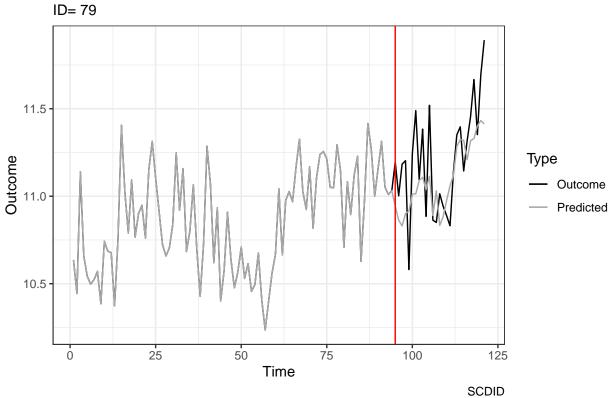




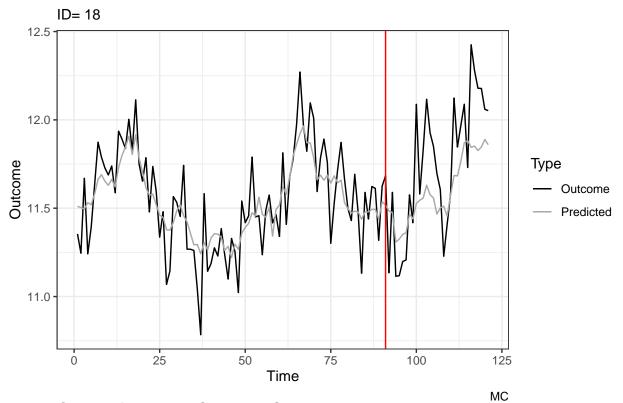




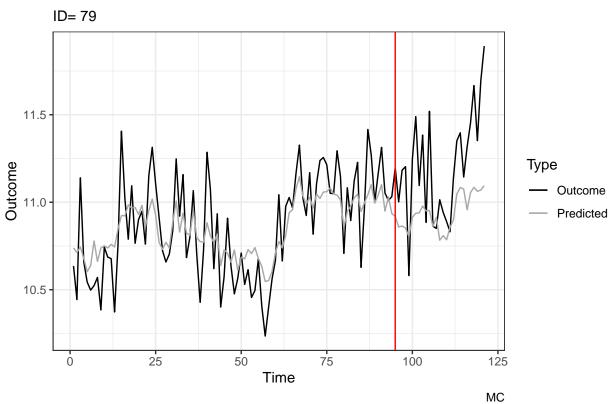


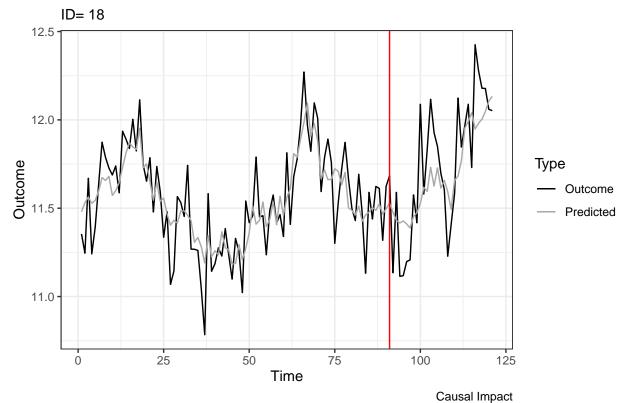


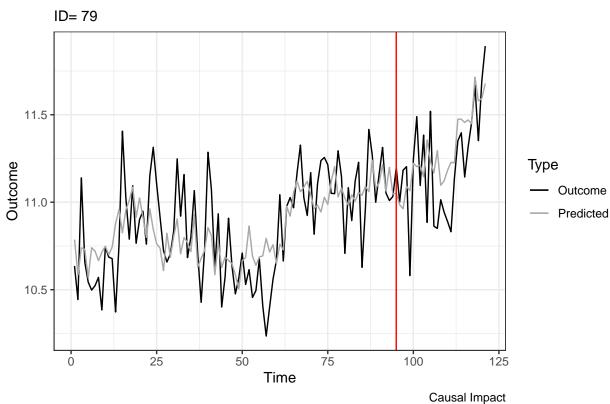


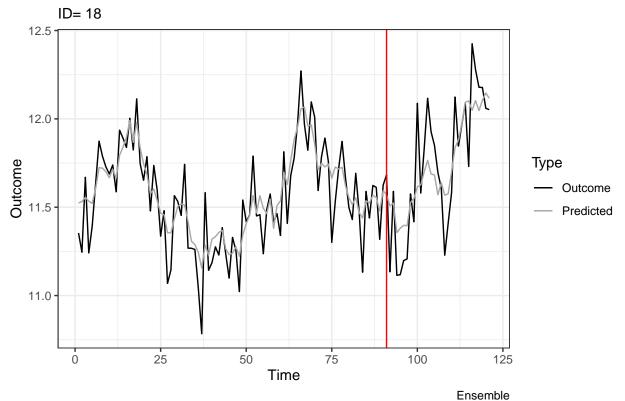


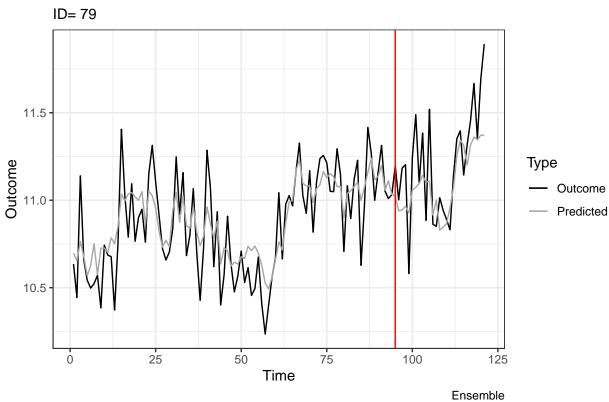








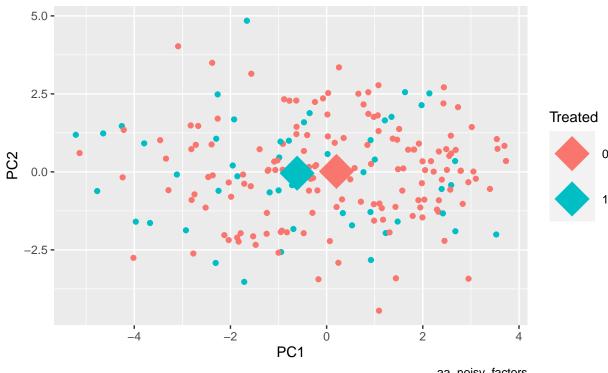




`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.6721



aa_noisy_factors

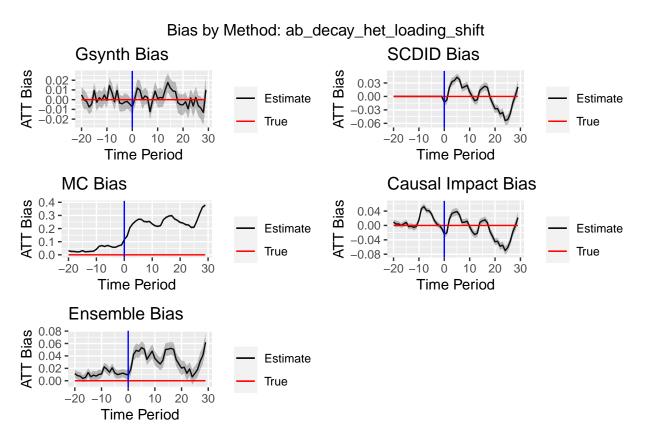
| ## # | A tibble: | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | p | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | -1.84 | 84.9 | 0.0686 | 0.154 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | -0.973 | 80.5 | 0.333 | 0.375 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | -1.25 | 77.7 | 0.215 | 0.276 | ns |
| ## 4 | e_acf1 | 150 | 50 | 1.32 | 80.6 | 0.19 | 0.276 | ns |
| ## 5 | entropy | 150 | 50 | 2.36 | 69.1 | 0.0211 | 0.0950 | ns |
| ## 6 | linearity | 150 | 50 | 0.269 | 61.9 | 0.789 | 0.789 | ns |
| ## 7 | spike | 150 | 50 | 1.63 | 79.5 | 0.107 | 0.193 | ns |
| ## 8 | trend | 150 | 50 | -2.37 | 77.1 | 0.0203 | 0.0950 | ns |
| ## 9 | x_acf1 | 150 | 50 | -2.15 | 76.3 | 0.0345 | 0.104 | ns |

Metrics by Method aa_noisy_factors

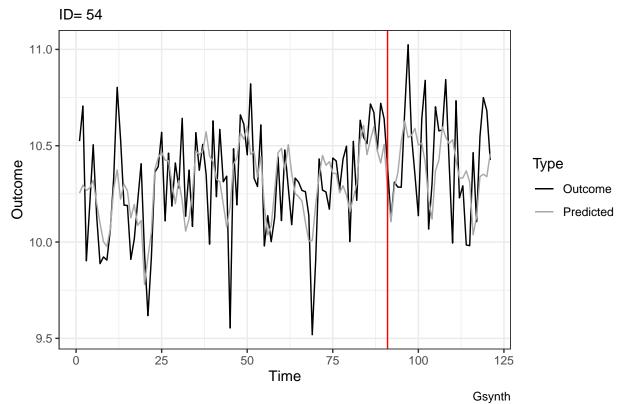
| aa_noisy_ractors | | | | | | | | |
|------------------|---|--|---|---|--|--|--|--|
| gsynth | scdid | mc | causalimp | ensemble | | | | |
| | | | | | | | | |
| 0.960 | 0.940 | 0.940 | 0.960 | 0.820 | | | | |
| 0.980 | 0.960 | 0.940 | 0.980 | 0.880 | | | | |
| 0.900 | 0.900 | 0.900 | 0.880 | 0.740 | | | | |
| 0.940 | 0.980 | 0.980 | 0.980 | 0.800 | | | | |
| 0.860 | 0.900 | 0.940 | 0.920 | 0.780 | | | | |
| | | | | | | | | |
| 0.223 | 0.253 | 0.263 | 0.239 | 0.230 | | | | |
| 0.219 | 0.256 | 0.268 | 0.235 | 0.231 | | | | |
| 0.222 | 0.260 | 0.275 | 0.237 | 0.232 | | | | |
| | 0.960 0.980 0.900 0.940 0.860 0.223 0.219 | gsynth scdid 0.960 0.940 0.980 0.960 0.900 0.900 0.940 0.980 0.860 0.900 0.223 0.253 0.219 0.256 | gsynth scdid mc 0.960 0.940 0.940 0.980 0.960 0.940 0.900 0.900 0.900 0.940 0.980 0.980 0.860 0.900 0.940 0.223 0.253 0.263 0.219 0.256 0.268 | gsynth scdid mc causalimp 0.960 0.940 0.940 0.960 0.980 0.960 0.940 0.980 0.900 0.900 0.900 0.880 0.940 0.980 0.980 0.980 0.860 0.900 0.940 0.920 0.223 0.253 0.263 0.239 0.219 0.256 0.268 0.235 | | | | |

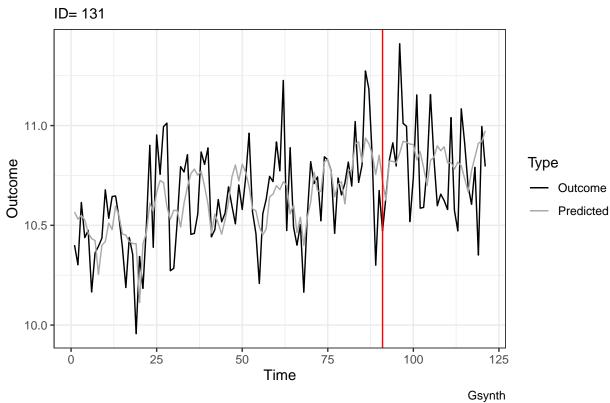
| $\frac{3}{4}$ | $0.221 \\ 0.226$ | $0.257 \\ 0.264$ | $0.270 \\ 0.284$ | $0.237 \\ 0.240$ | $0.229 \\ 0.238$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | -0.006 | -0.018 | -0.023 | -0.008 | -0.035 |
| 1 | -0.005 | -0.021 | -0.029 | -0.011 | -0.036 |
| 2 | -0.005 | -0.022 | -0.028 | -0.010 | -0.036 |
| 3 | -0.007 | -0.025 | -0.024 | -0.011 | -0.037 |
| 4 | -0.007 | -0.028 | -0.015 | -0.006 | -0.034 |

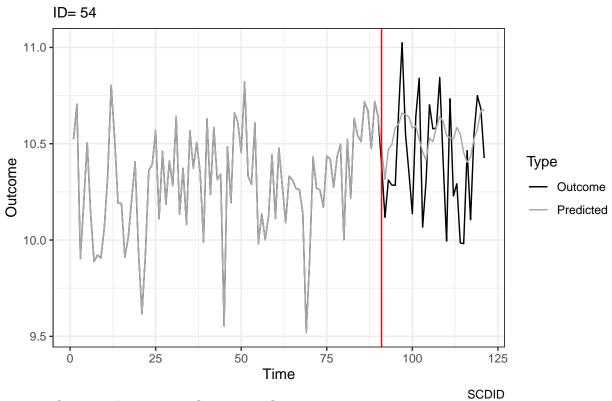
Notes:

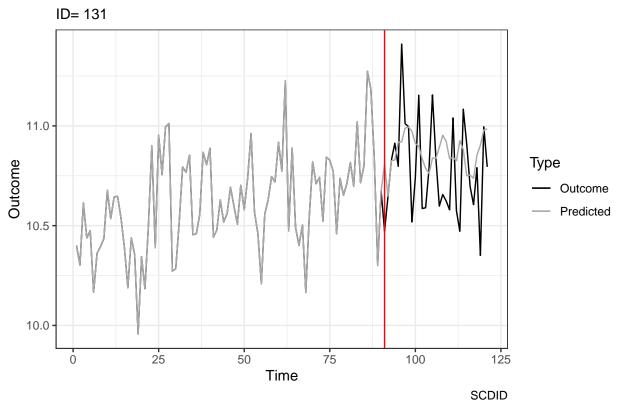


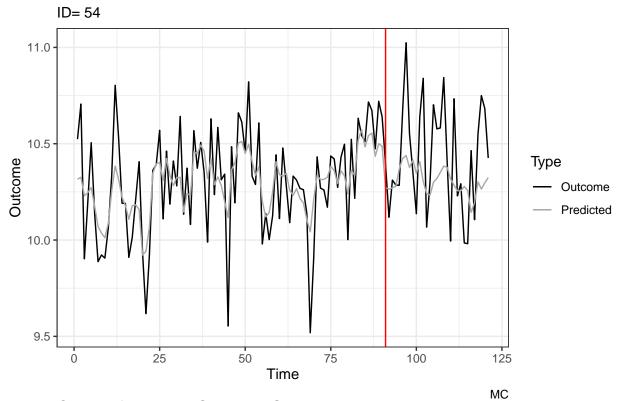
Notes:

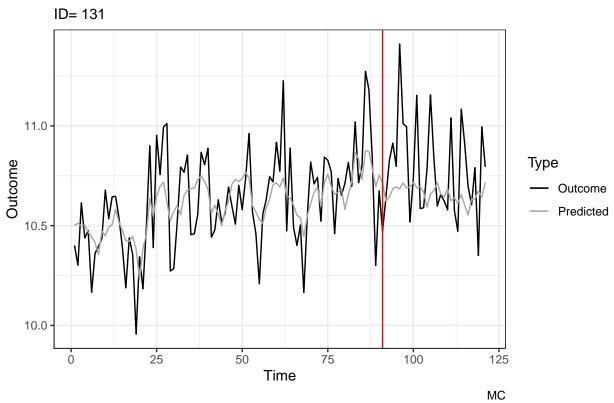


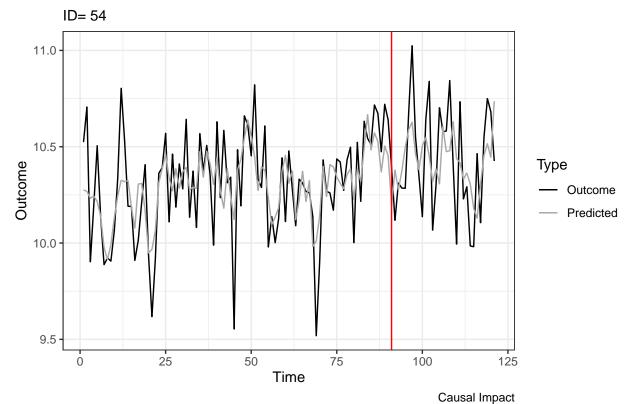


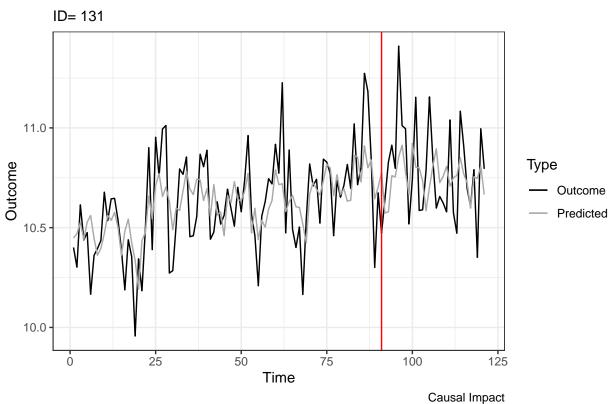


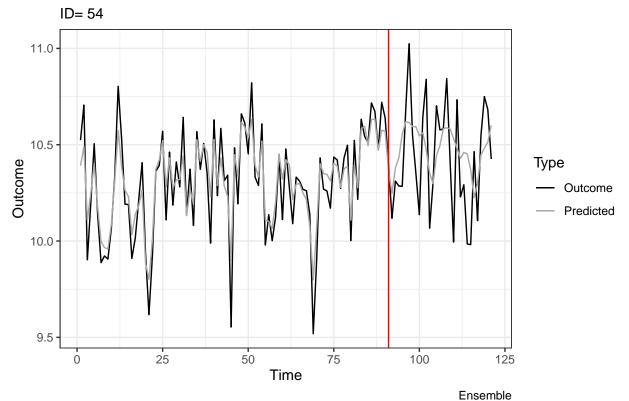




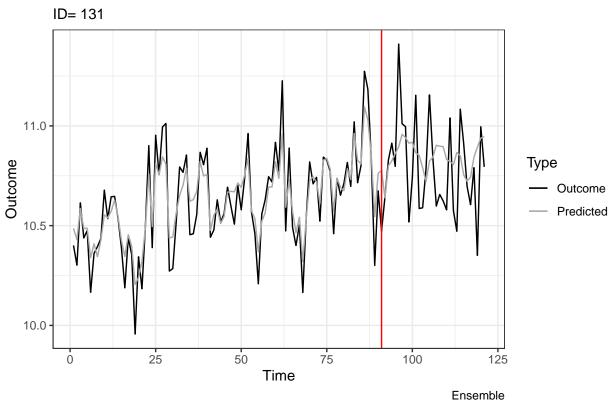








Counterfactual vs Outcome Series



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 1.217



ab_decay_het_loading_shift

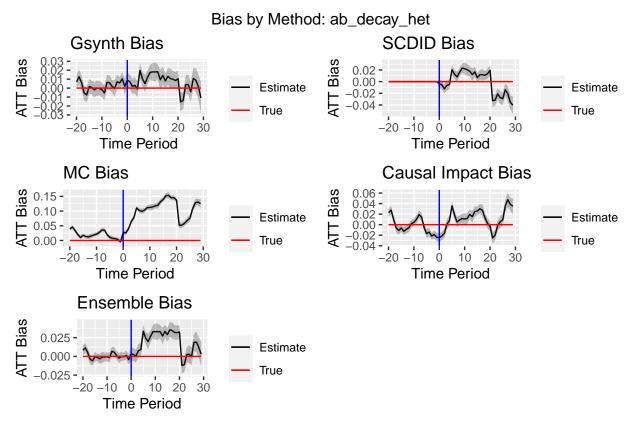
| ## | # | A tibble: | 9 x 8 | | | | | | |
|----|---|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------------------|
| ## | | vars | n1 | n2 | statistic | df | р | p.adj | <pre>p.adj.signif</pre> |
| ## | | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## | 1 | curvature | 150 | 50 | 1.23 | 106. | 0.221 | 0.284 | ns |
| ## | 2 | diff1_acf1 | 150 | 50 | -2.57 | 76.4 | 0.0123 | 0.0184 | * |
| ## | 3 | diff2_acf1 | 150 | 50 | -0.404 | 79.6 | 0.687 | 0.687 | ns |
| ## | 4 | e_acf1 | 150 | 50 | -3.40 | 77.8 | 0.00107 | 0.00482 | ** |
| ## | 5 | entropy | 150 | 50 | 1.09 | 98.2 | 0.277 | 0.312 | ns |
| ## | 6 | linearity | 150 | 50 | -2.63 | 96.5 | 0.01 | 0.018 | * |
| ## | 7 | spike | 150 | 50 | 2.71 | 91.1 | 0.00809 | 0.018 | * |
| ## | 8 | trend | 150 | 50 | -2.73 | 85.5 | 0.00763 | 0.018 | * |
| ## | 9 | x acf1 | 150 | 50 | -3.54 | 89.2 | 0.000636 | 0.00482 | ** |

Metrics by Method ab_decay_het_loading_shift

| Method | gsynth | scdid | mc | causalimp | ensemble |
|----------|--------|------------------------|-------|-----------|----------|
| coverage | | | | | |
| 0 | 0.980 | 0.960 | 0.100 | 0.960 | 0.900 |
| 1 | 0.960 | 0.960 | 0.060 | 0.940 | 0.940 |
| 2 | 0.900 | 0.940 | 0.000 | 0.920 | 0.680 |
| 3 | 0.900 | 0.840 | 0.000 | 0.800 | 0.640 |
| 4 | 0.960 | 0.760 | 0.000 | 0.740 | 0.620 |
| rmse | | | | | |
| 0 | 0.221 | 0.236 | 0.316 | 0.241 | 0.224 |
| 1 | 0.220 | 0.231 | 0.336 | 0.235 | 0.221 |
| 2 | 0.222 | 0.229 | 0.388 | 0.237 | 0.226 |

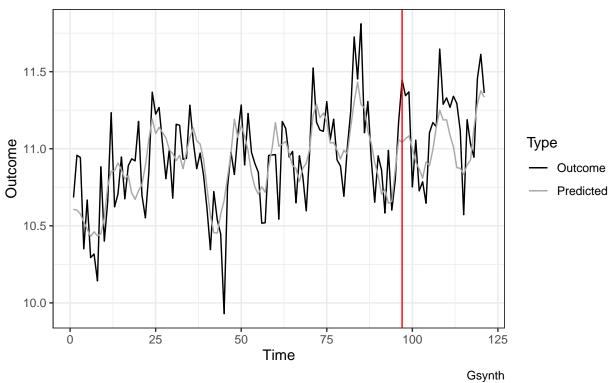
| $\frac{3}{4}$ | $0.221 \\ 0.219$ | $0.233 \\ 0.231$ | $0.419 \\ 0.443$ | $0.239 \\ 0.235$ | $0.230 \\ 0.228$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | -0.007 | -0.013 | 0.117 | -0.024 | 0.009 |
| 1 | 0.001 | -0.008 | 0.142 | -0.021 | 0.019 |
| 2 | 0.012 | 0.020 | 0.207 | 0.018 | 0.042 |
| 3 | 0.010 | 0.033 | 0.236 | 0.033 | 0.049 |
| 4 | -0.000 | 0.036 | 0.256 | 0.036 | 0.047 |

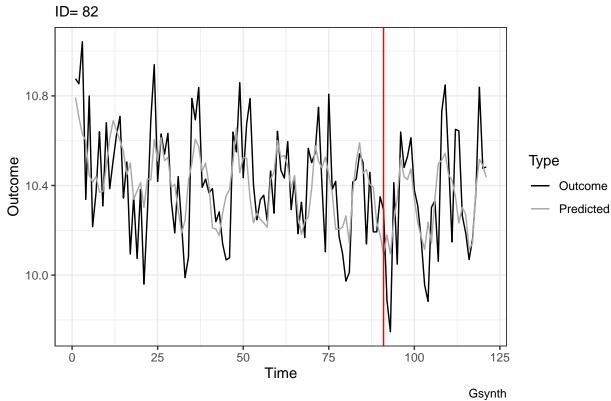
Notes:



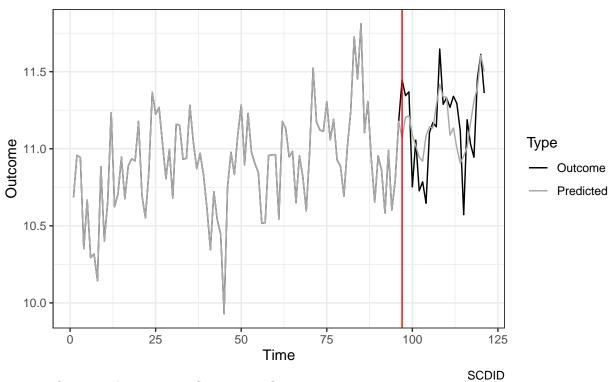
Notes:



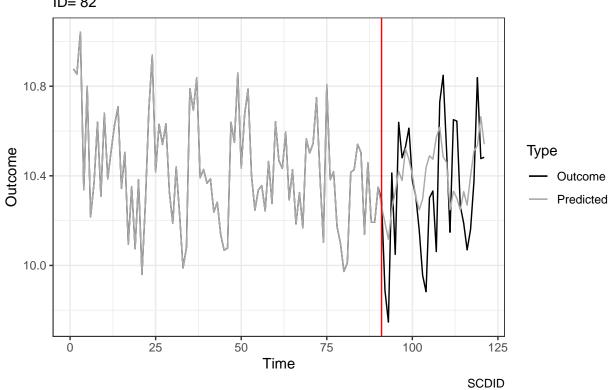


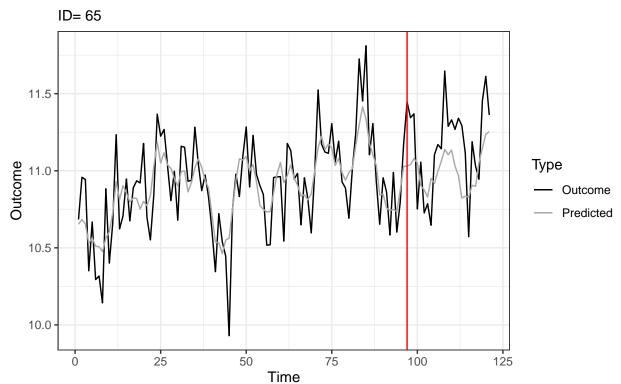






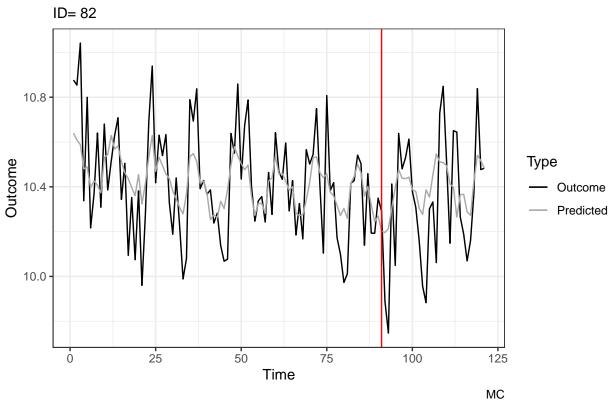
Counterfactual vs Outcome Series



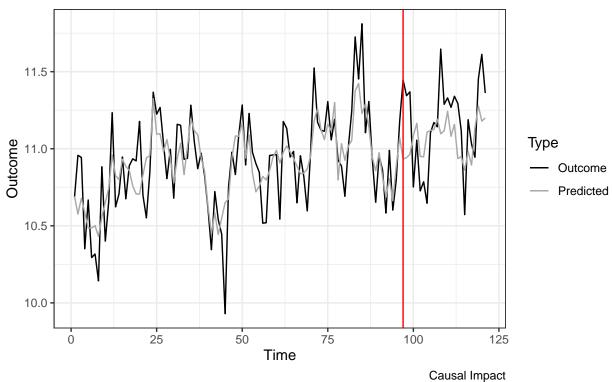


МС

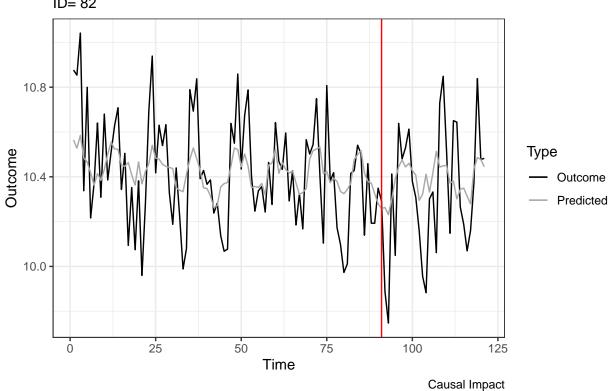


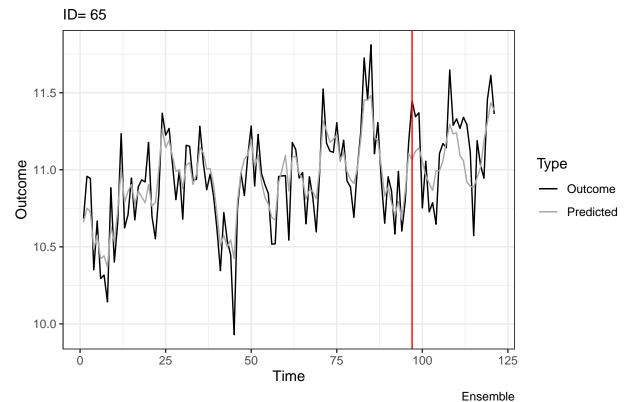




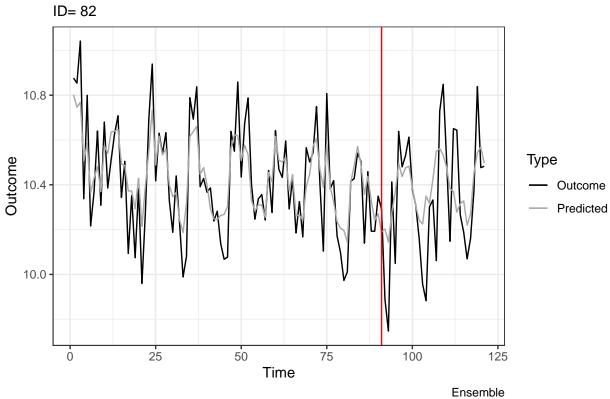


Counterfactual vs Outcome Series





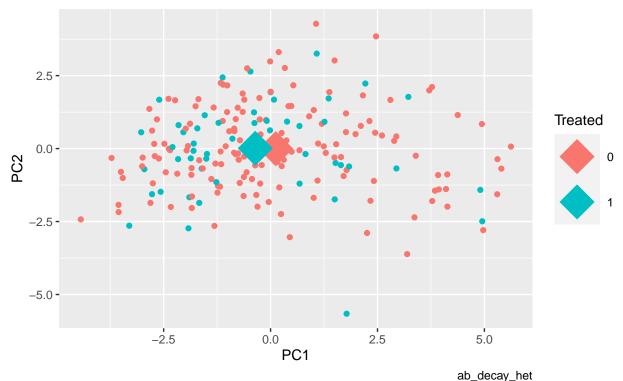
Counterfactual vs Outcome Series



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.2284



A tibble: 9 x 8 ## vars n1 n2 statistic df p p.adj p.adj.signif <chr> <dbl> <dbl> <dbl> <dbl> <chr> <int> <int> -0.532 80.2 0.596 0.670 ns ## 1 curvature 150 50 ## 2 diff1_acf1 150 0.659 82.0 0.511 0.662 ns 50

3 diff2_acf1 150 50 0.0889 89.8 0.929 0.929 ns ## 4 e_acf1 150 50 0.840 76.6 0.404 0.662 ns ## 5 entropy 150 50 -1.65 104. 0.102 0.459 ns 150 83.2 0.086 0.459 ns ## 6 linearity 50 1.74 ## 7 spike 150 -0.654 98.7 0.515 0.662 ns 50 89.4 0.231 0.605 ns ## 8 trend 150 50 1.21

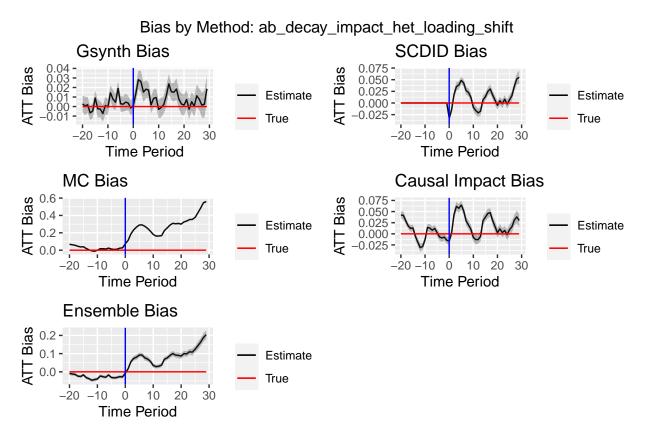
8 trend 150 50 1.21 89.4 0.231 0.605 ns ## 9 x_acf1 150 50 1.11 89.2 0.269 0.605 ns

Metrics by Method

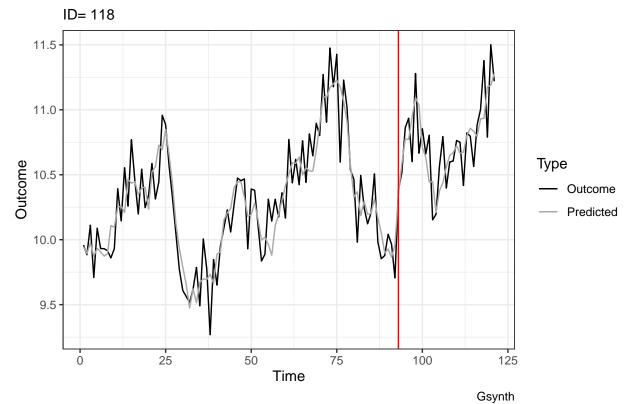
| ab_decay_net | | | | | | | | | |
|--------------|--------|------------------------|---------------|-----------|----------|--|--|--|--|
| Method | gsynth | scdid | mc | causalimp | ensemble | | | | |
| coverage | | | | | | | | | |
| 0 | 0.960 | 1.000 | 1.000 | 0.880 | 1.000 | | | | |
| 1 | 0.980 | 1.000 | 1.000 | 0.980 | 0.960 | | | | |
| 2 | 0.960 | 0.980 | 1.000 | 0.940 | 0.980 | | | | |
| 3 | 0.960 | 1.000 | 0.980 | 0.980 | 0.960 | | | | |
| 4 | 0.940 | 1.000 | 0.900 | 1.000 | 0.980 | | | | |
| rmse | | | | | | | | | |
| 0 | 0.231 | 0.279 | 0.397 | 0.245 | 0.262 | | | | |
| 1 | 0.227 | 0.287 | 0.398 | 0.248 | 0.264 | | | | |
| 2 | 0.232 | 0.295 | 0.403 | 0.249 | 0.267 | | | | |

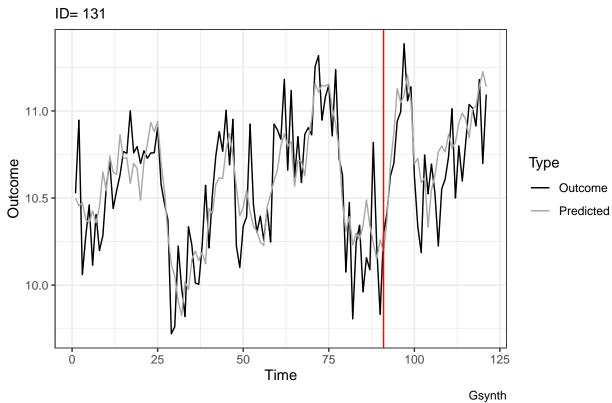
| $\frac{3}{4}$ | $0.229 \\ 0.236$ | $0.297 \\ 0.305$ | $0.414 \\ 0.428$ | $0.249 \\ 0.252$ | $0.268 \\ 0.278$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.009 | -0.004 | 0.027 | -0.025 | 0.004 |
| 1 | 0.007 | -0.005 | 0.026 | -0.021 | 0.002 |
| 2 | 0.002 | -0.012 | 0.040 | -0.017 | 0.001 |
| 3 | 0.003 | -0.006 | 0.064 | 0.001 | 0.008 |
| 4 | -0.001 | -0.005 | 0.078 | 0.008 | 0.009 |

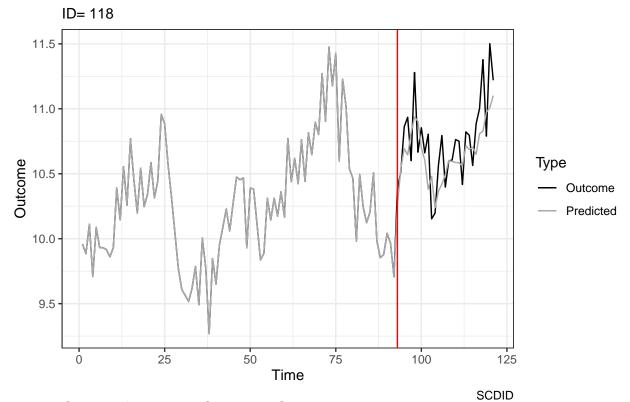
Notes:

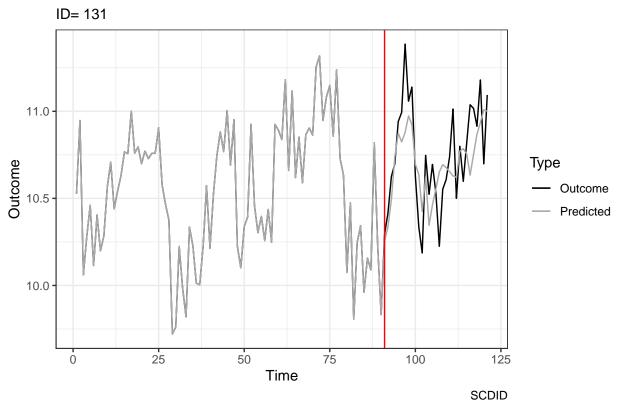


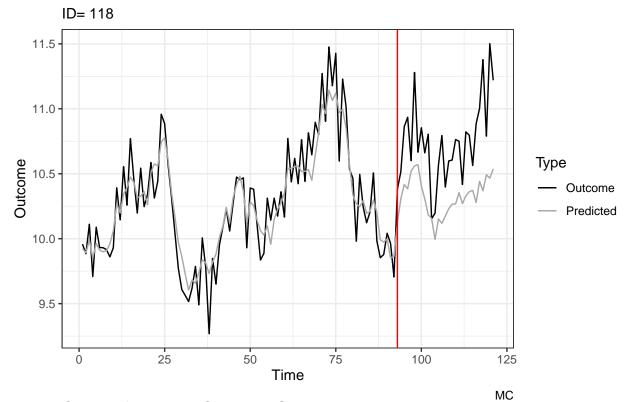
Notes:



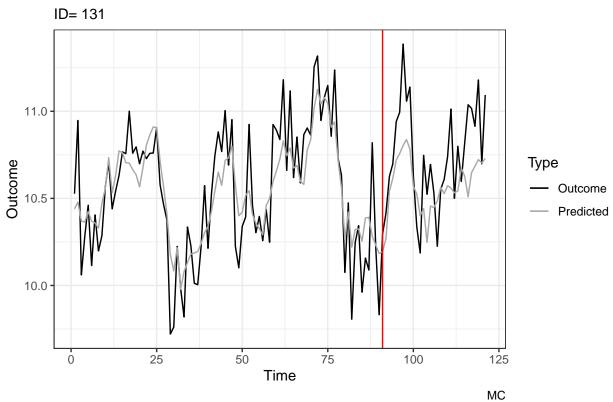


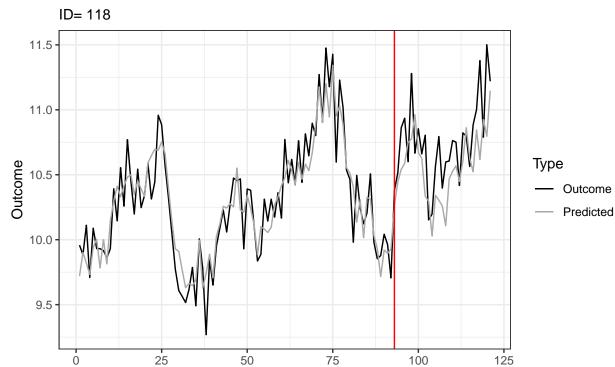






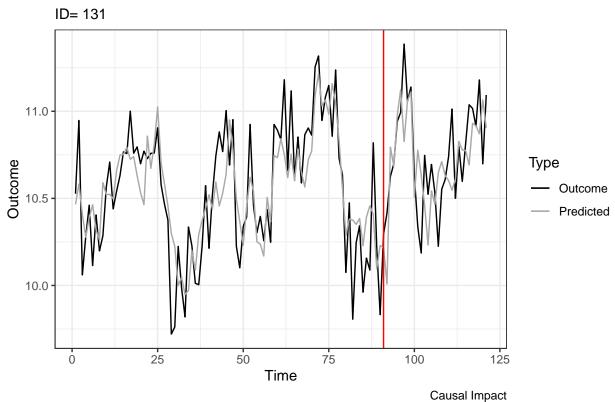


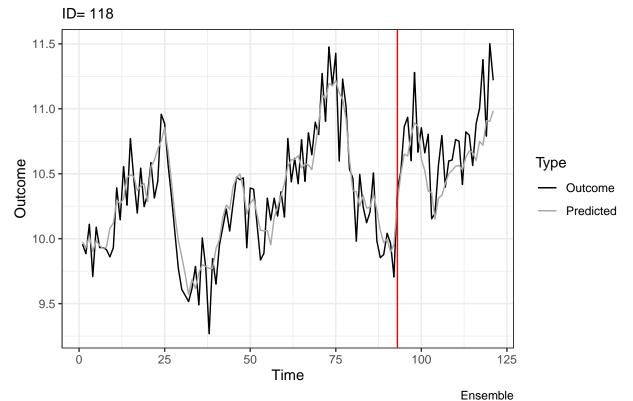


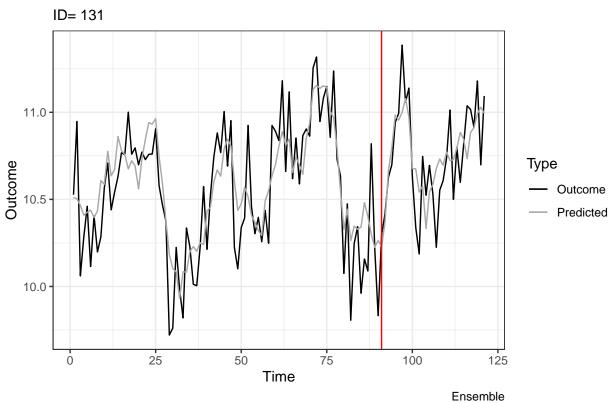


Time

Causal Impact







`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 3.2364



ab_decay_impact_het_loading_shift

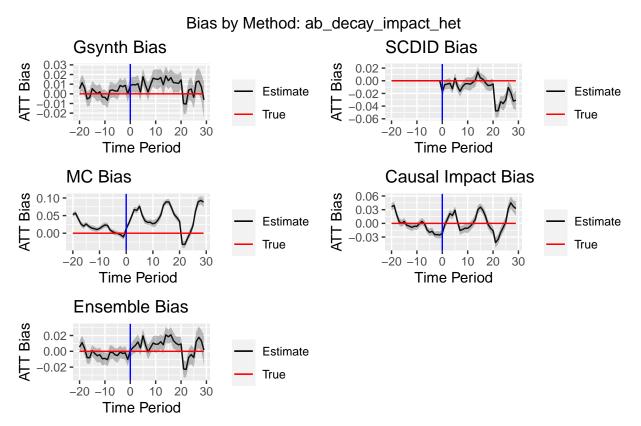
| ## | # | A tibble: | 9 x 8 | | | | | | |
|----|---|--------------|-------------|-------------|-------------------|-------------|-------------|--------------|-------------------------|
| ## | | vars | n1 | n2 | ${\tt statistic}$ | df | p | p.adj | <pre>p.adj.signif</pre> |
| ## | | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## | 1 | curvature | 150 | 50 | 0.437 | 127. | 0.663 | 0.663 | ns |
| ## | 2 | $diff1_acf1$ | 150 | 50 | -5.71 | 74.6 | 0.000000214 | 0.000000642 | **** |
| ## | 3 | $diff2_acf1$ | 150 | 50 | -1.63 | 83.5 | 0.107 | 0.138 | ns |
| ## | 4 | e_acf1 | 150 | 50 | -6.38 | 78.6 | 0.000000111 | 0.0000000999 | **** |
| ## | 5 | entropy | 150 | 50 | 1.48 | 110. | 0.14 | 0.158 | ns |
| ## | 6 | linearity | 150 | 50 | -1.93 | 117. | 0.0558 | 0.0837 | ns |
| ## | 7 | spike | 150 | 50 | 5.13 | 121. | 0.00000113 | 0.00000254 | **** |
| ## | 8 | trend | 150 | 50 | -4.67 | 105. | 0.00000895 | 0.0000161 | **** |
| ## | 9 | x_acf1 | 150 | 50 | -5.78 | 113. | 0.000000679 | 0.00000306 | **** |

$\begin{array}{c} {\rm Metrics~by~Method} \\ {\rm ab_decay_impact_het_loading_shift} \end{array}$

| Method | gsynth | scdid | mc | causalimp | ensemble |
|----------|--------|------------------------|-------|-----------|----------|
| coverage | | | | | |
| 0 | 0.980 | 0.900 | 0.680 | 0.940 | 0.940 |
| 1 | 0.960 | 0.980 | 0.240 | 0.980 | 0.940 |
| 2 | 0.880 | 0.960 | 0.000 | 0.780 | 0.700 |
| 3 | 0.780 | 0.840 | 0.000 | 0.580 | 0.500 |
| 4 | 0.860 | 0.800 | 0.000 | 0.700 | 0.500 |
| rmse | | | | | |
| 0 | 0.228 | 0.244 | 0.325 | 0.250 | 0.246 |
| 1 | 0.231 | 0.242 | 0.341 | 0.253 | 0.250 |
| 2 | 0.239 | 0.254 | 0.401 | 0.267 | 0.273 |

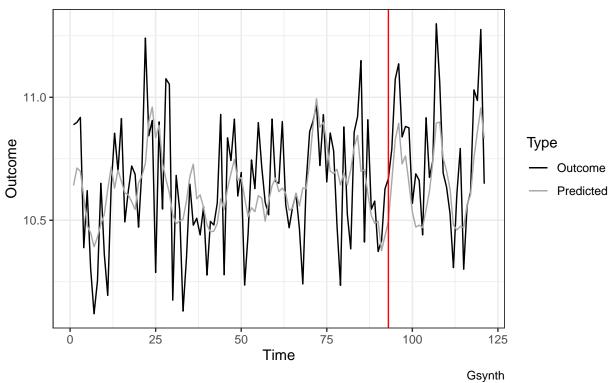
| $\frac{3}{4}$ | $0.236 \\ 0.232$ | $0.250 \\ 0.243$ | $0.445 \\ 0.491$ | $0.265 \\ 0.260$ | $0.284 \\ 0.294$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.001 | -0.032 | 0.074 | -0.016 | -0.007 |
| 1 | 0.014 | -0.015 | 0.113 | 0.002 | 0.016 |
| 2 | 0.028 | 0.018 | 0.187 | 0.043 | 0.055 |
| 3 | 0.026 | 0.035 | 0.234 | 0.062 | 0.074 |
| 4 | 0.015 | 0.039 | 0.266 | 0.057 | 0.080 |

Notes:



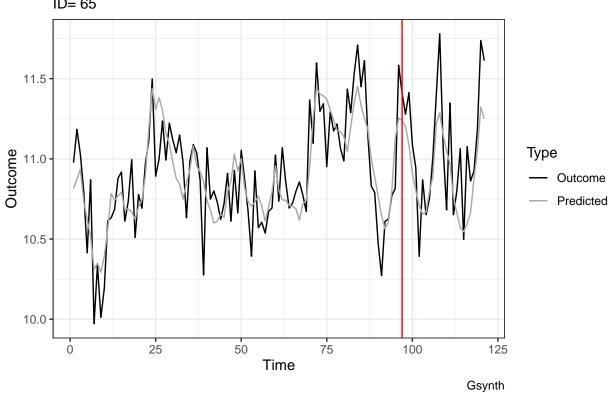
Notes:



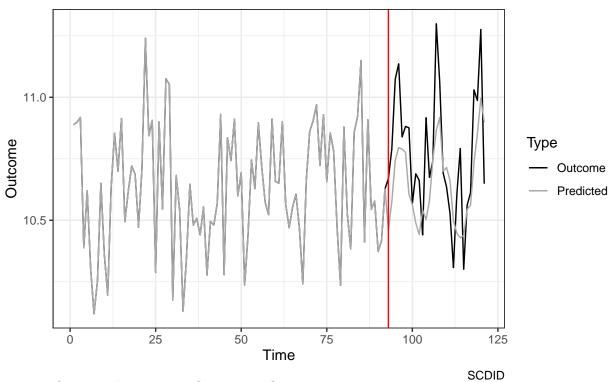


Counterfactual vs Outcome Series

ID= 65

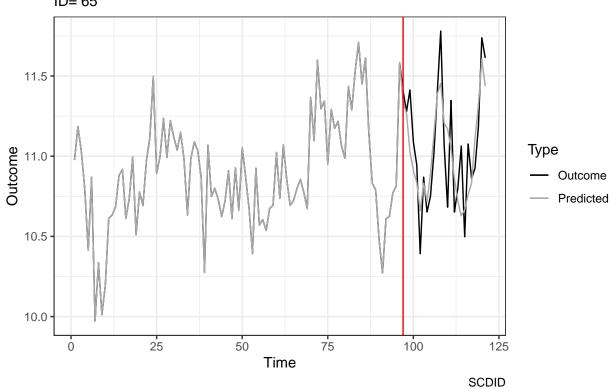




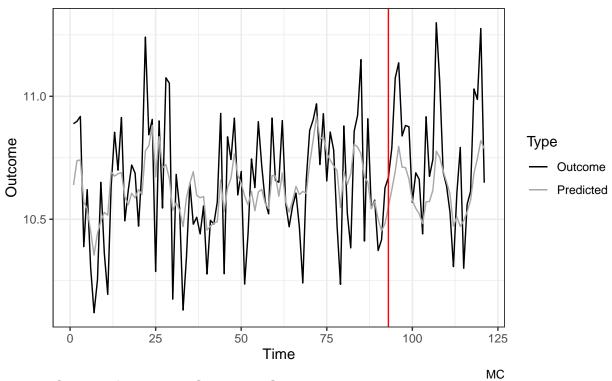


Counterfactual vs Outcome Series

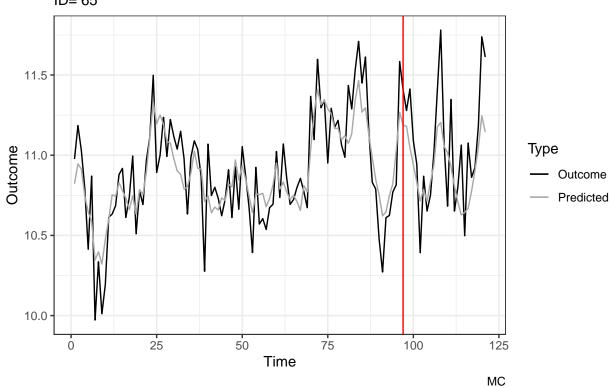
ID= 65



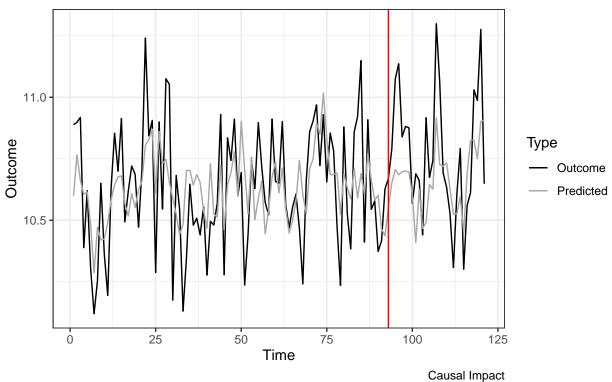






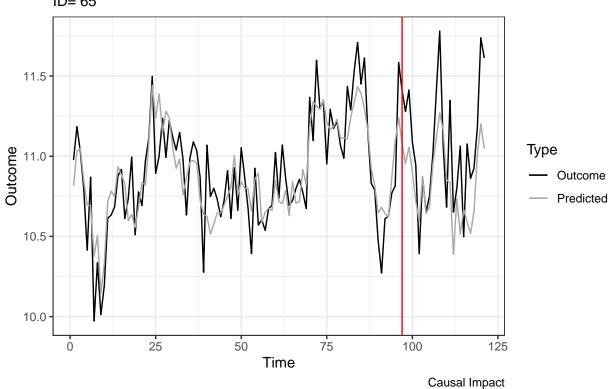


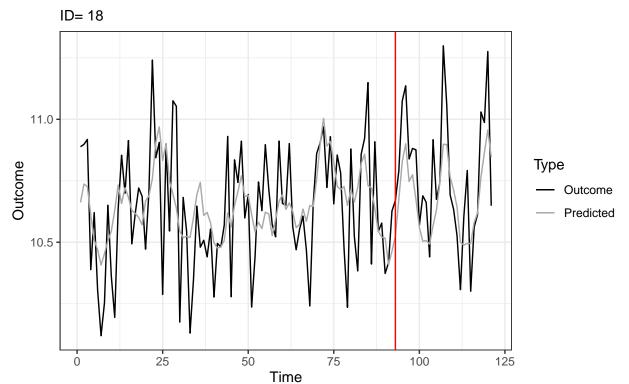




Counterfactual vs Outcome Series

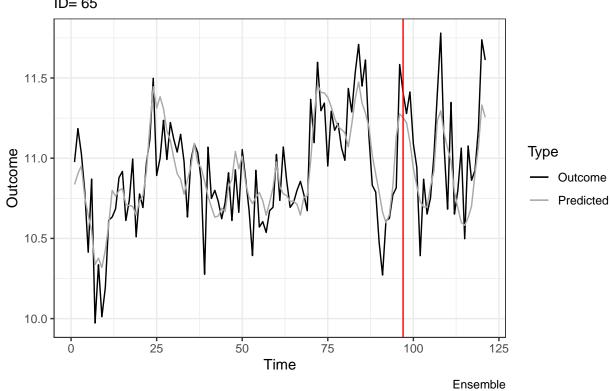
ID= 65





Ensemble

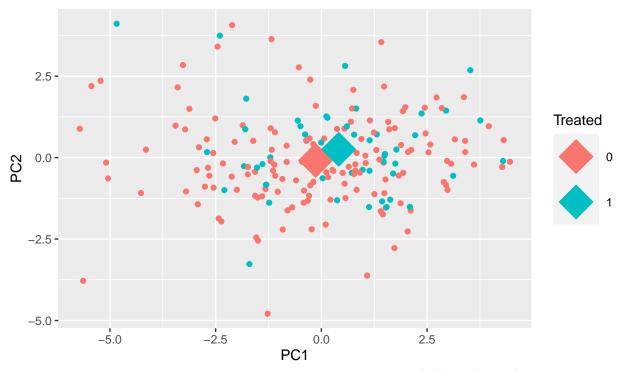
Counterfactual vs Outcome Series ID= 65



`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.4146



ab_decay_impact_het

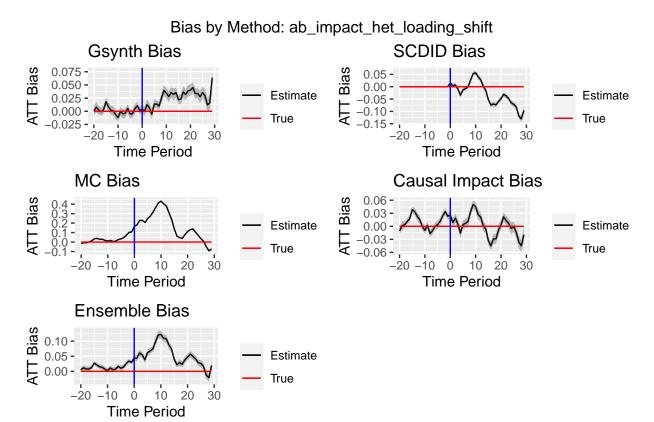
| ## # | A tibble: 9 | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | p | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | 0.0904 | 93.6 | 0.928 | 0.928 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | 2.39 | 103. | 0.0185 | 0.104 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | 1.87 | 88.1 | 0.0645 | 0.194 | ns |
| ## 4 | e_acf1 | 150 | 50 | 2.31 | 100. | 0.0232 | 0.104 | ns |
| ## 5 | entropy | 150 | 50 | -1.09 | 89.2 | 0.278 | 0.417 | ns |
| ## 6 | linearity | 150 | 50 | 1.55 | 88.4 | 0.125 | 0.281 | ns |
| ## 7 | spike | 150 | 50 | -0.440 | 91.2 | 0.661 | 0.744 | ns |
| ## 8 | trend | 150 | 50 | 0.694 | 92.3 | 0.489 | 0.629 | ns |
| ## 9 | x_acf1 | 150 | 50 | 1.17 | 93.2 | 0.246 | 0.417 | ns |

Metrics by Method ab_decay_impact_het

| | ab_decay_impact_net | | | | | | | | | |
|----------|---------------------|------------------------|---------------|-----------|----------|--|--|--|--|--|
| Method | gsynth | scdid | mc | causalimp | ensemble | | | | | |
| coverage | | | | | | | | | | |
| 0 | 0.980 | 1.000 | 1.000 | 0.880 | 1.000 | | | | | |
| 1 | 0.980 | 1.000 | 0.980 | 1.000 | 1.000 | | | | | |
| 2 | 0.920 | 0.980 | 0.960 | 0.960 | 0.940 | | | | | |
| 3 | 0.960 | 1.000 | 0.780 | 0.920 | 0.940 | | | | | |
| 4 | 0.960 | 1.000 | 0.840 | 0.960 | 0.940 | | | | | |
| rmse | | | | | | | | | | |
| 0 | 0.225 | 0.255 | 0.317 | 0.241 | 0.232 | | | | | |
| 1 | 0.220 | 0.259 | 0.320 | 0.240 | 0.229 | | | | | |
| 2 | 0.225 | 0.264 | 0.326 | 0.241 | 0.233 | | | | | |

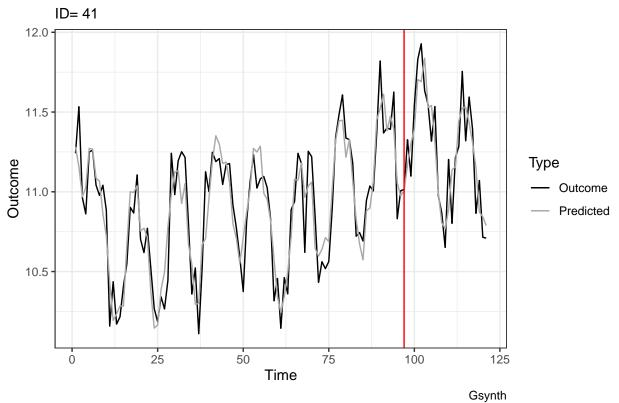
| 3 4 | $0.226 \\ 0.231$ | $0.265 \\ 0.272$ | $0.335 \\ 0.345$ | $0.244 \\ 0.249$ | $0.235 \\ 0.242$ |
|--------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.008 | -0.017 | 0.013 | -0.022 | 0.001 |
| 1 | 0.010 | -0.006 | 0.028 | -0.003 | 0.005 |
| 2 | 0.009 | -0.005 | 0.047 | 0.009 | 0.007 |
| 3 | 0.011 | -0.004 | 0.067 | 0.022 | 0.012 |
| 4 | 0.002 | -0.013 | 0.065 | 0.017 | 0.004 |

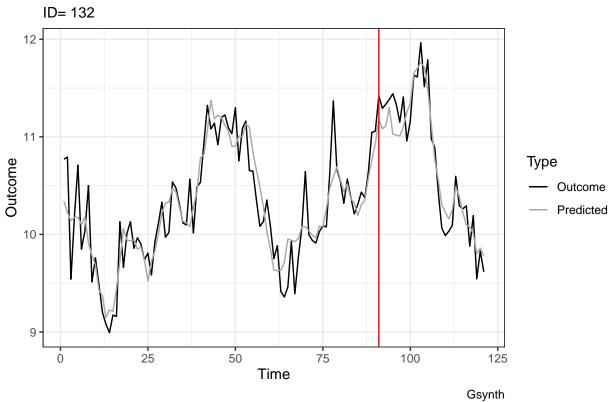
Notes:

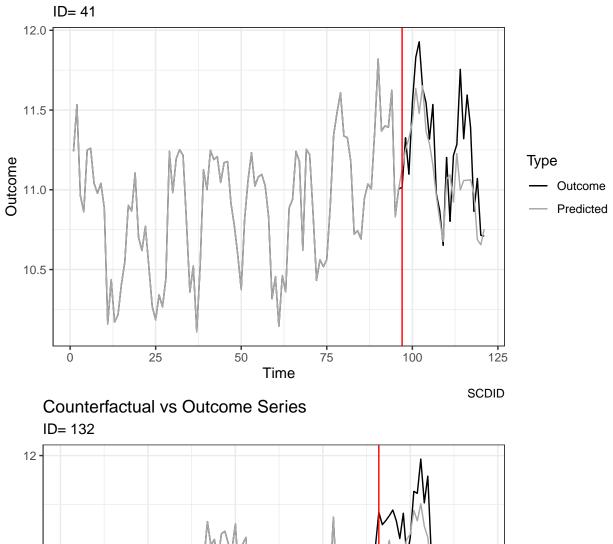


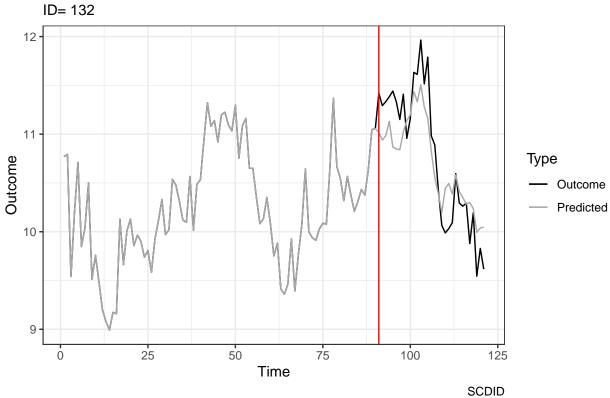
Notes:



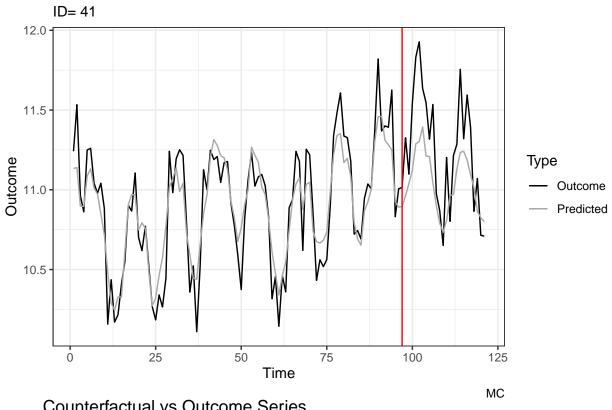




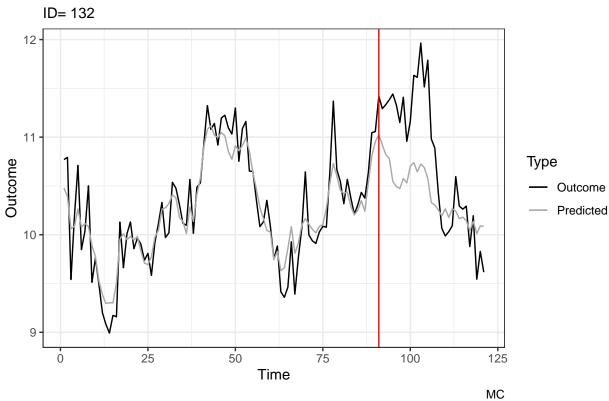


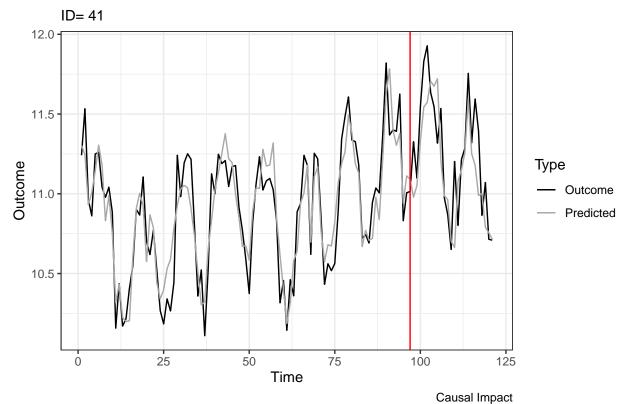


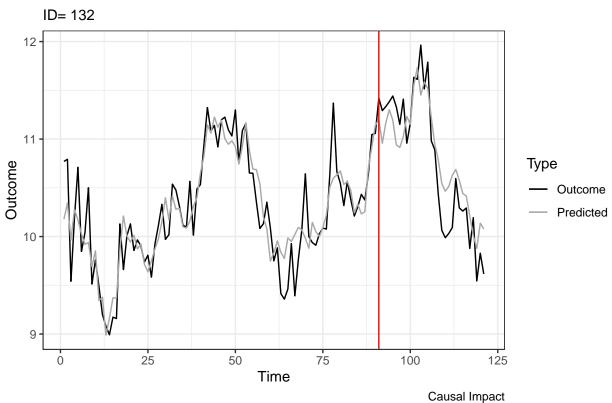


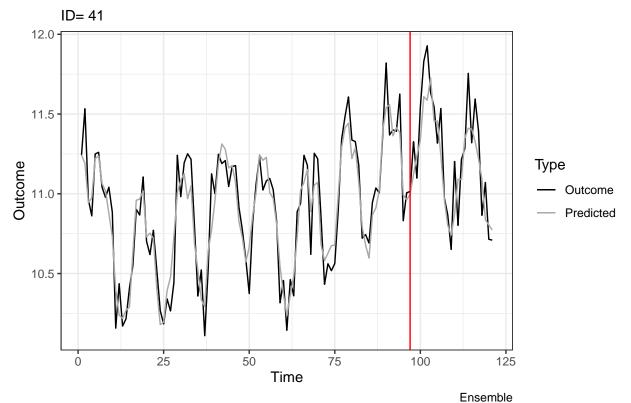




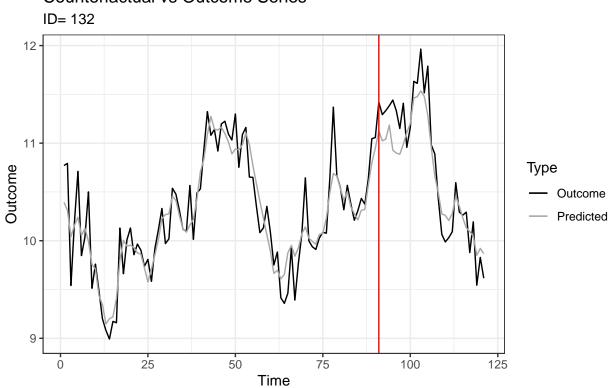








Counterfactual vs Outcome Series



`summarise()` ungrouping output (override with `.groups` argument)

Ensemble

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 3.8351



ab_impact_het_loading_shift

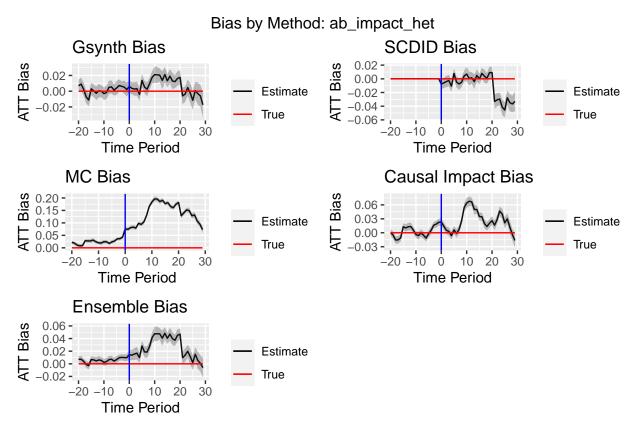
| ## | # [| A tibble: | 9 x 8 | | | | | | |
|----|-----|-------------|-------------|-------------|-------------------|-------------|---------------|-------------|-------------------------|
| ## | 7 | vars | n1 | n2 | ${\tt statistic}$ | df | р | p.adj | <pre>p.adj.signif</pre> |
| ## | < | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## | 1 (| curvature | 150 | 50 | 3.22 | 89.3 | 0.00179 | 0.00268 | ** |
| ## | 2 6 | diff1_acf1 | 150 | 50 | -6.20 | 79.5 | 0.000000236 | 0.000000708 | *** |
| ## | 3 6 | diff2_acf1 | 150 | 50 | -2.97 | 88.9 | 0.00381 | 0.00429 | ** |
| ## | 4 € | e_acf1 | 150 | 50 | -6.09 | 76.4 | 0.000000422 | 0.000000950 | *** |
| ## | 5 € | entropy | 150 | 50 | 3.12 | 126. | 0.00227 | 0.00292 | ** |
| ## | 6] | linearity | 150 | 50 | -1.47 | 141. | 0.145 | 0.145 | ns |
| ## | 7 s | spike | 150 | 50 | 6.04 | 169. | 0.00000000972 | 0.000000437 | *** |
| ## | 8 t | trend | 150 | 50 | -5.06 | 124. | 0.00000145 | 0.00000261 | **** |
| ## | 9 3 | x_acf1 | 150 | 50 | -6.30 | 127. | 0.0000000453 | 0.000000408 | **** |

 $\begin{array}{c} {\rm Metrics~by~Method} \\ {\rm ab_impact_het_loading_shift} \end{array}$

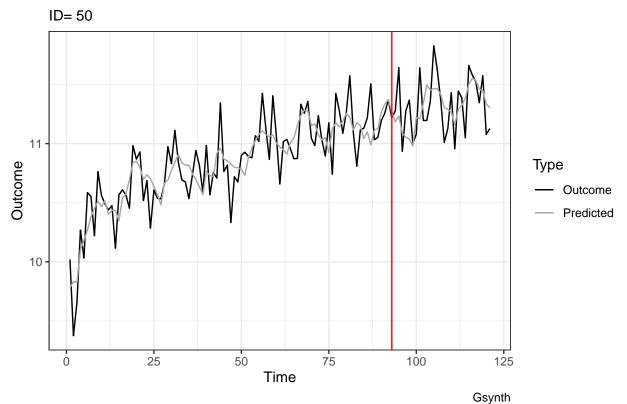
| Method | gsynth | scdid | mc | causalimp | ensemble |
|----------|--------|------------------------|-------|-----------|----------|
| coverage | | | | | |
| 0 | 0.960 | 0.940 | 0.000 | 0.900 | 0.680 |
| 1 | 0.960 | 0.960 | 0.000 | 0.940 | 0.640 |
| 2 | 0.880 | 0.940 | 0.000 | 0.860 | 0.500 |
| 3 | 0.940 | 0.960 | 0.000 | 0.960 | 0.560 |
| 4 | 0.960 | 0.900 | 0.000 | 0.960 | 0.660 |
| rmse | | | | | |
| 0 | 0.223 | 0.227 | 0.306 | 0.245 | 0.226 |
| 1 | 0.225 | 0.228 | 0.326 | 0.247 | 0.227 |
| 2 | 0.229 | 0.236 | 0.361 | 0.250 | 0.234 |

| $\frac{3}{4}$ | $0.228 \\ 0.227$ | $0.250 \\ 0.258$ | $0.382 \\ 0.371$ | $0.256 \\ 0.252$ | $0.236 \\ 0.232$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.004 | 0.015 | 0.165 | 0.025 | 0.044 |
| $\frac{1}{2}$ | $0.000 \\ 0.013$ | $0.003 \\ 0.007$ | 0.184 0.228 | $0.009 \\ 0.019$ | $0.044 \\ 0.061$ |
| 3 | 0.006 | -0.009 -0.035 | $0.229 \\ 0.206$ | 0.005 | $0.054 \\ 0.038$ |
| 4 | -0.005 | -0.035 | 0.200 | -0.016 | 0.038 |

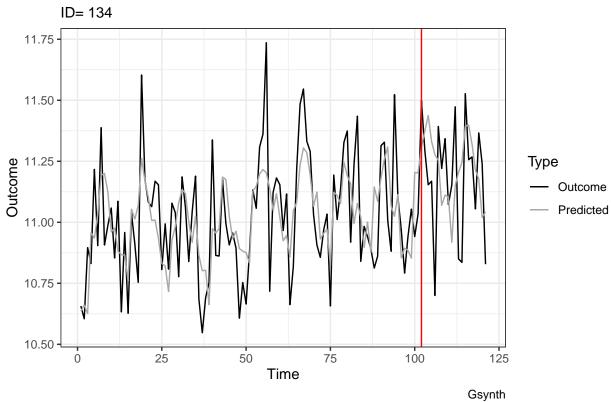
Notes:

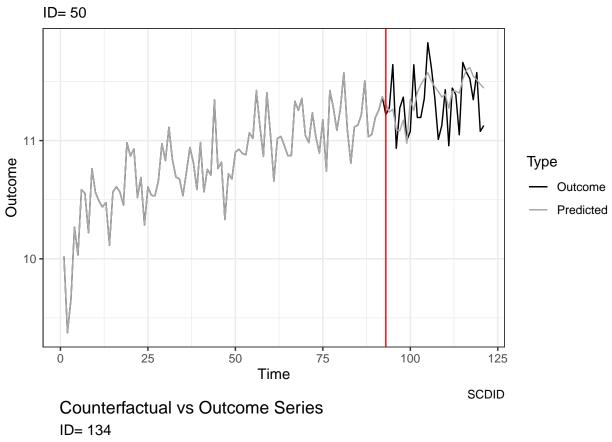


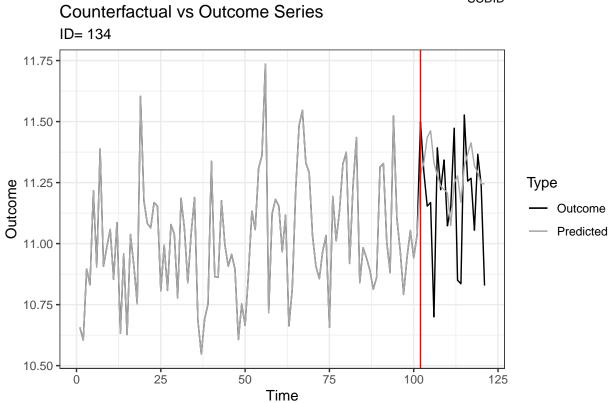
Notes:



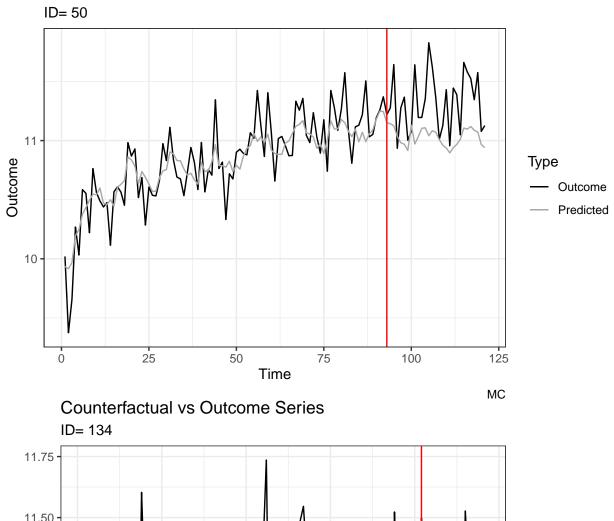


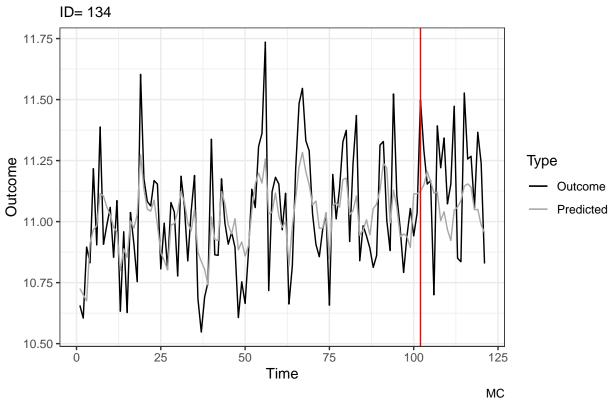


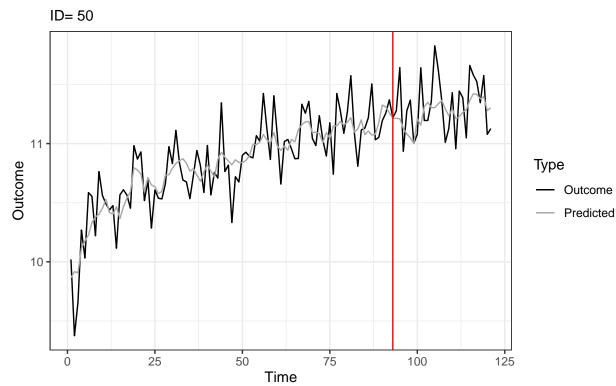




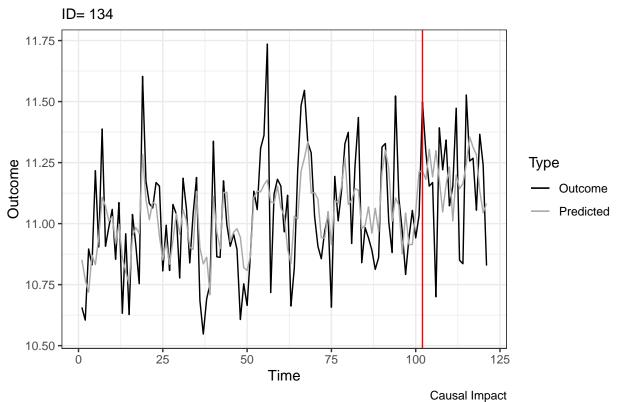
SCDID



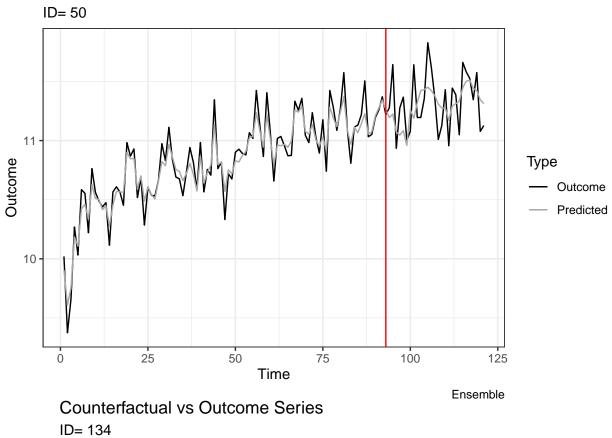


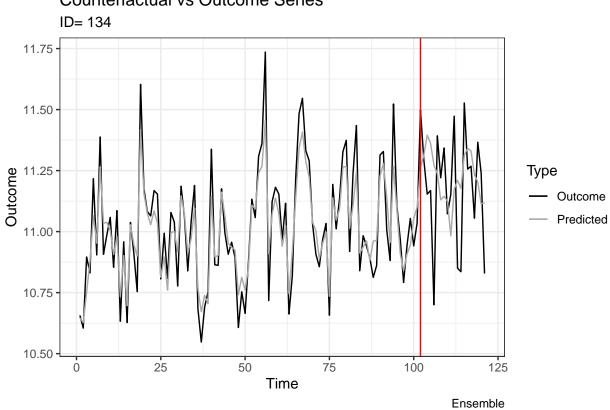


Counterfactual vs Outcome Series



Causal Impact

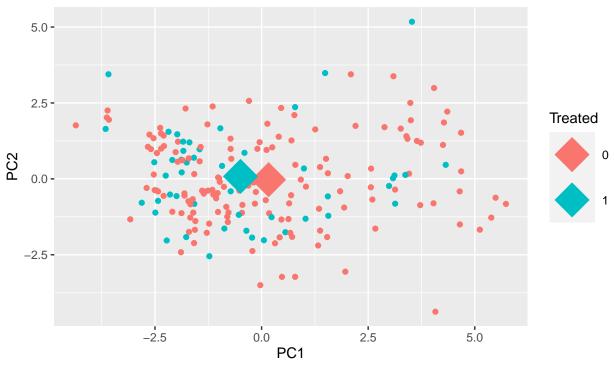




`summarise()` ungrouping output (override with `.groups` argument)

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.4458



ab_impact_het

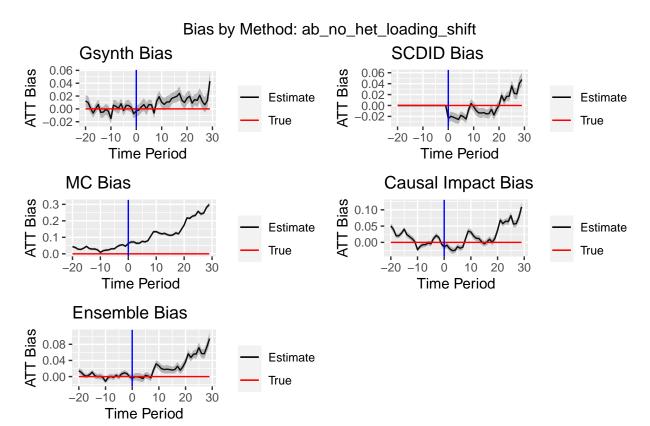
| ## # | A tibble: 9 | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | p | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | -1.08 | 79.9 | 0.283 | 0.319 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | 1.27 | 87.9 | 0.206 | 0.319 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | 0.136 | 77.4 | 0.892 | 0.892 | ns |
| ## 4 | e_acf1 | 150 | 50 | 2.00 | 84.1 | 0.0489 | 0.190 | ns |
| ## 5 | entropy | 150 | 50 | -1.18 | 93.6 | 0.24 | 0.319 | ns |
| ## 6 | linearity | 150 | 50 | 1.75 | 90.0 | 0.0843 | 0.190 | ns |
| ## 7 | spike | 150 | 50 | -1.08 | 92.1 | 0.284 | 0.319 | ns |
| ## 8 | trend | 150 | 50 | 1.80 | 92.8 | 0.0747 | 0.190 | ns |
| ## 9 | x_acf1 | 150 | 50 | 2.02 | 89.9 | 0.0459 | 0.190 | ns |

Metrics by Method ab_impact_het

| ab_mpact_net | | | | | | | | | |
|--------------|--------|------------------------|-------|-----------|----------|--|--|--|--|
| Method | gsynth | scdid | mc | causalimp | ensemble | | | | |
| coverage | | | | | | | | | |
| 0 | 0.980 | 1.000 | 0.820 | 0.920 | 0.960 | | | | |
| 1 | 0.980 | 1.000 | 0.840 | 0.980 | 0.980 | | | | |
| 2 | 0.920 | 0.960 | 0.860 | 0.960 | 0.940 | | | | |
| 3 | 0.940 | 1.000 | 0.820 | 0.940 | 0.940 | | | | |
| 4 | 0.980 | 0.960 | 0.880 | 0.960 | 0.980 | | | | |
| rmse | | | | | | | | | |
| 0 | 0.224 | 0.245 | 0.360 | 0.237 | 0.249 | | | | |
| 1 | 0.219 | 0.238 | 0.371 | 0.228 | 0.246 | | | | |
| 2 | 0.223 | 0.239 | 0.393 | 0.232 | 0.251 | | | | |

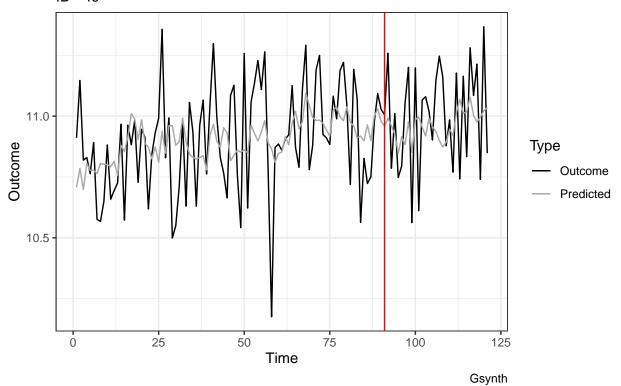
| 3 4 | $0.218 \\ 0.220$ | $0.236 \\ 0.242$ | $0.402 \\ 0.408$ | $0.230 \\ 0.237$ | $0.249 \\ 0.253$ |
|--------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.006 | -0.008 | 0.076 | 0.023 | 0.015 |
| 1 | 0.004 | -0.006 | 0.074 | 0.014 | 0.014 |
| 2 | 0.003 | -0.004 | 0.081 | 0.005 | 0.015 |
| 3 | 0.003 | -0.003 | 0.083 | 0.003 | 0.017 |
| 4 | -0.004 | -0.011 | 0.079 | -0.006 | 0.010 |

Notes:



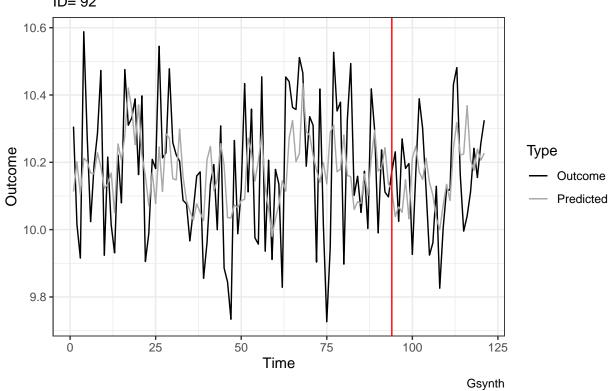
Notes:

ID= 49

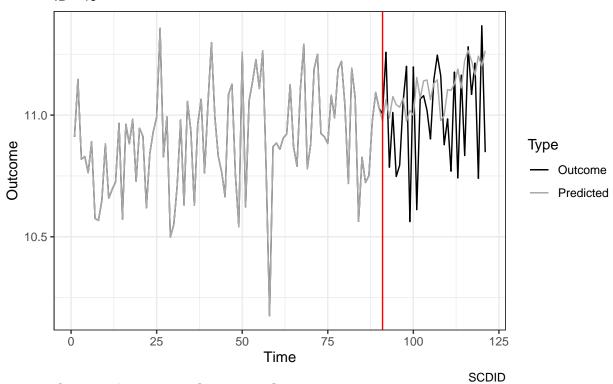


Counterfactual vs Outcome Series

ID= 92







Counterfactual vs Outcome Series

25

ID= 92 10.6 10.4 Outcome 10.2 10.0 9.8

50

Time

Type

125

SCDID

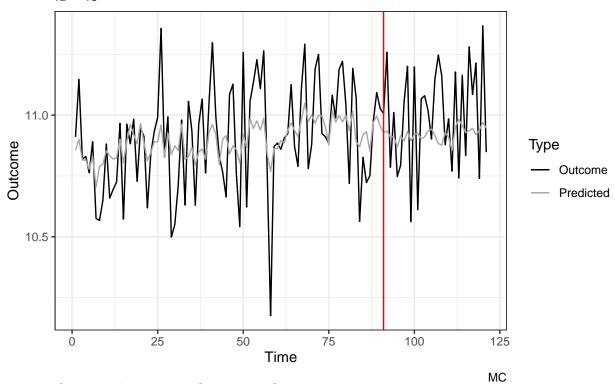
Outcome

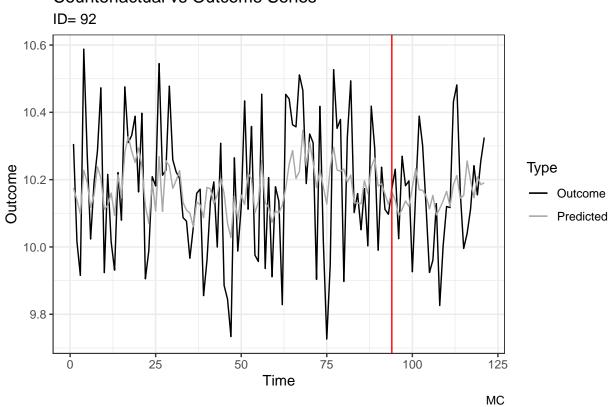
Predicted

75

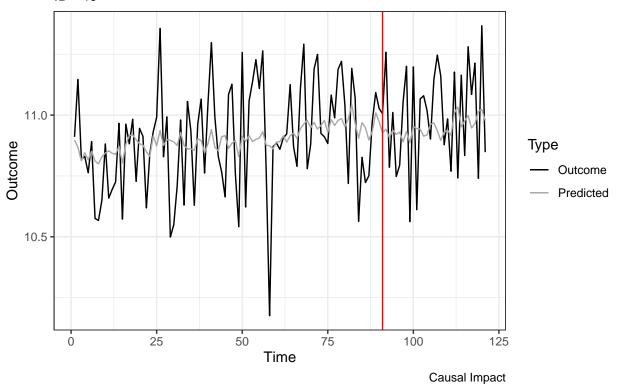
100

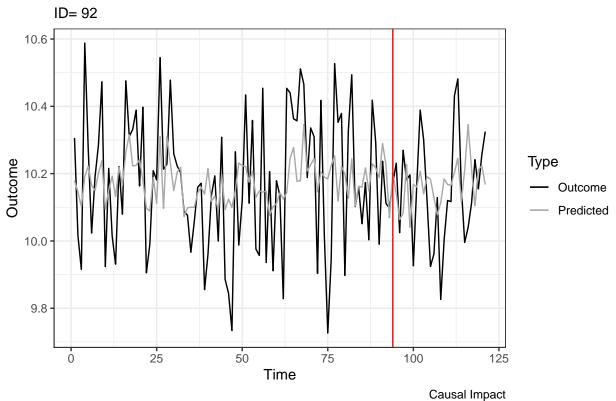


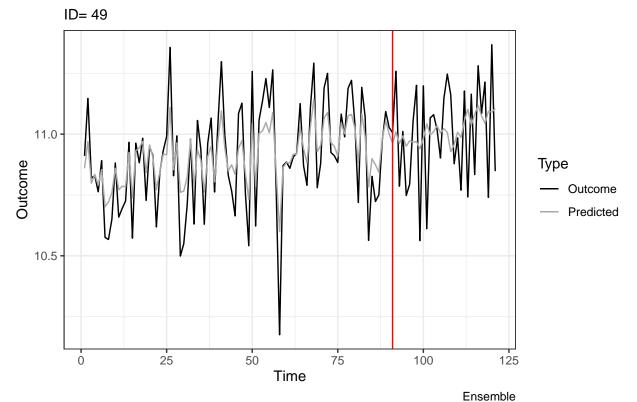


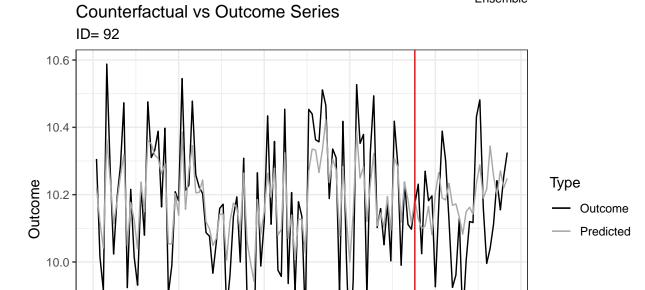












`summarise()` ungrouping output (override with `.groups` argument)

50

Time

25

9.8

75

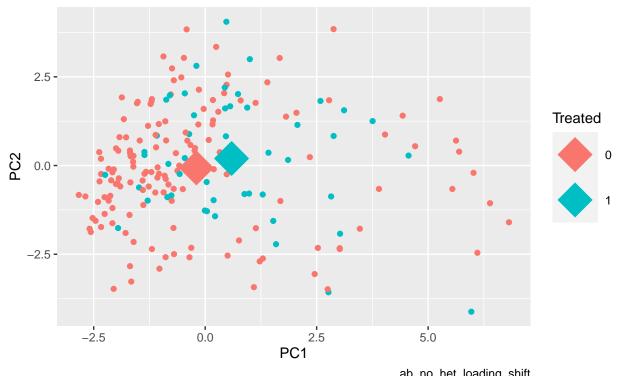
100

125

Ensemble

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.6929



ab_no_het_loading_shift

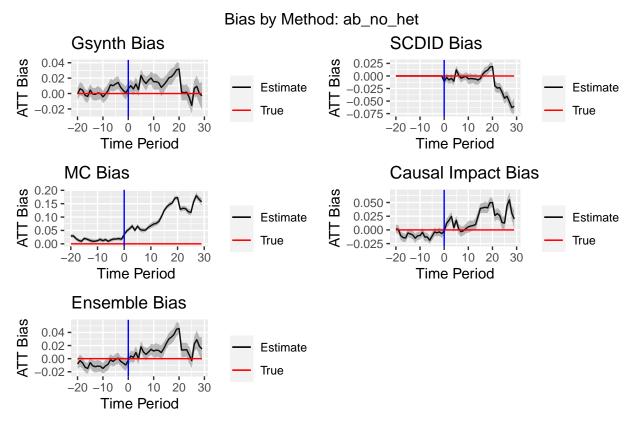
| ## # | A tibble: | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | p | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | -0.0596 | 88.0 | 0.953 | 1 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | -1.36 | 85.3 | 0.177 | 0.265 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | 0.164 | 88.1 | 0.87 | 1 | ns |
| ## 4 | e_acf1 | 150 | 50 | -2.52 | 86.4 | 0.0134 | 0.0315 | * |
| ## 5 | entropy | 150 | 50 | 0.000263 | 107. | 1 | 1 | ns |
| ## 6 | linearity | 150 | 50 | -2.29 | 101. | 0.0242 | 0.0436 | * |
| ## 7 | spike | 150 | 50 | 3.10 | 97.4 | 0.00255 | 0.0115 | * |
| ## 8 | trend | 150 | 50 | -2.51 | 91.5 | 0.014 | 0.0315 | * |
| ## 9 | x_acf1 | 150 | 50 | -3.24 | 102. | 0.00162 | 0.0115 | * |

Metrics by Method ab_no_het_loading_shift

| | ab_ | | _10441115_ | _511110 | |
|----------|--------|------------------------|------------|-----------|----------|
| Method | gsynth | scdid | mc | causalimp | ensemble |
| coverage | | | | | |
| 0 | 0.960 | 0.960 | 0.580 | 0.960 | 0.940 |
| 1 | 0.940 | 0.920 | 0.420 | 0.960 | 0.940 |
| 2 | 0.940 | 0.920 | 0.420 | 0.920 | 0.940 |
| 3 | 0.880 | 0.860 | 0.500 | 0.820 | 0.880 |
| 4 | 0.920 | 0.900 | 0.540 | 0.920 | 0.960 |
| rmse | | | | | |
| 0 | 0.216 | 0.217 | 0.247 | 0.223 | 0.215 |
| 1 | 0.216 | 0.218 | 0.249 | 0.226 | 0.214 |
| 2 | 0.218 | 0.220 | 0.255 | 0.230 | 0.217 |

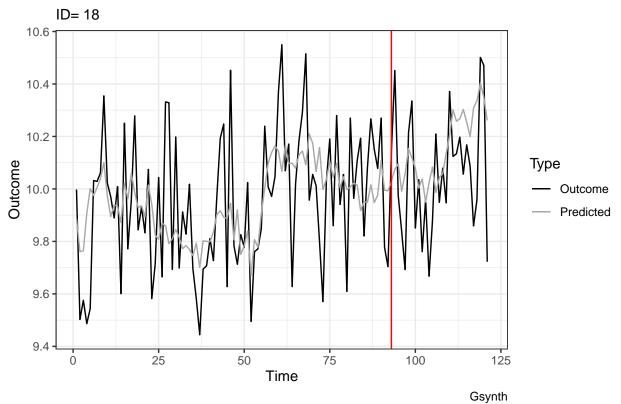
| 3 4 | $0.216 \\ 0.216$ | $0.217 \\ 0.216$ | $0.252 \\ 0.254$ | $0.225 \\ 0.226$ | $0.215 \\ 0.214$ |
|--------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | -0.003 | -0.024 | 0.063 | -0.014 | -0.004 |
| 1 | -0.002 | -0.020 | 0.072 | -0.008 | -0.000 |
| 2 | 0.003 | -0.022 | 0.072 | -0.019 | -0.001 |
| 3 | 0.007 | -0.023 | 0.064 | -0.025 | -0.002 |
| 4 | 0.000 | -0.026 | 0.065 | -0.025 | -0.005 |

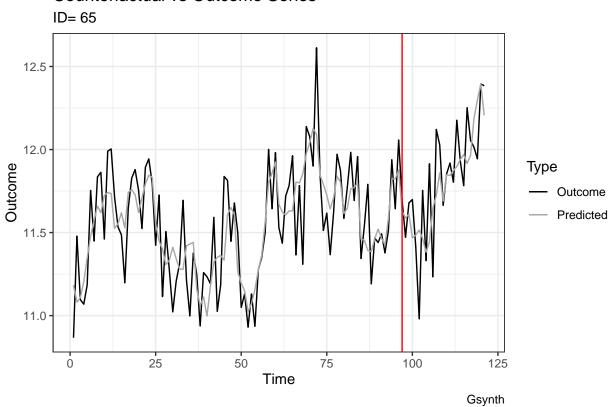
Notes:

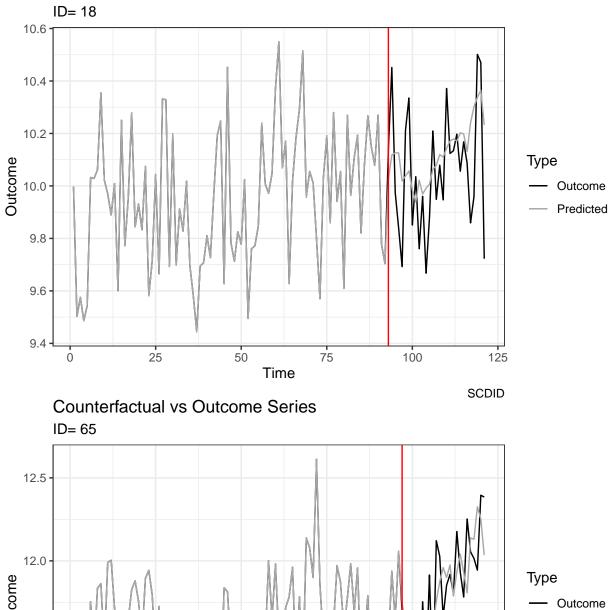


Notes:

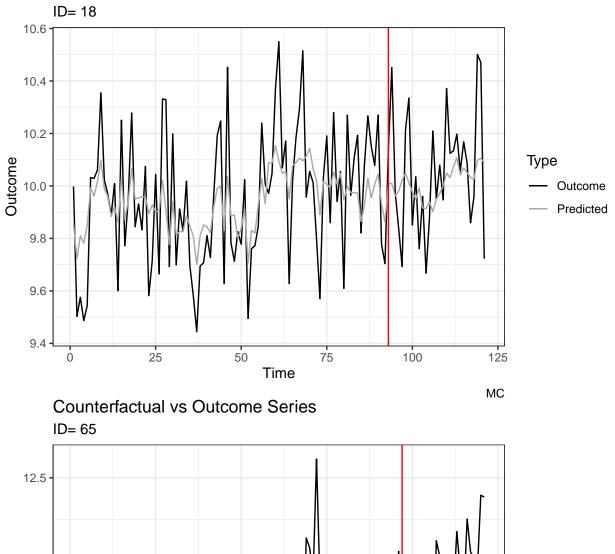


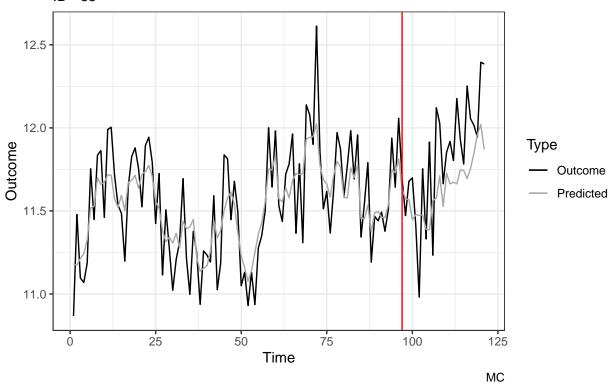


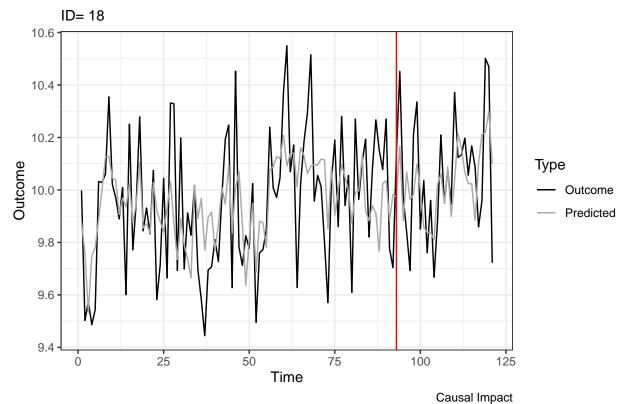


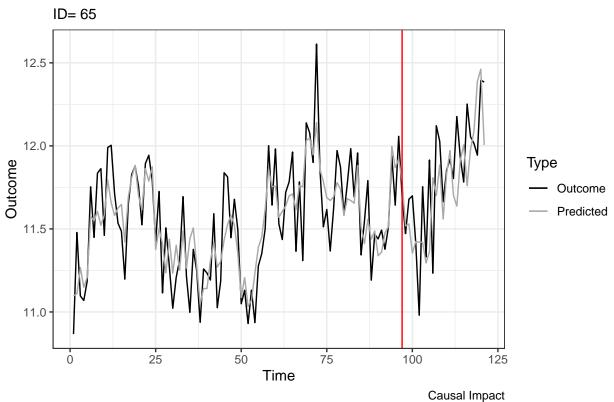


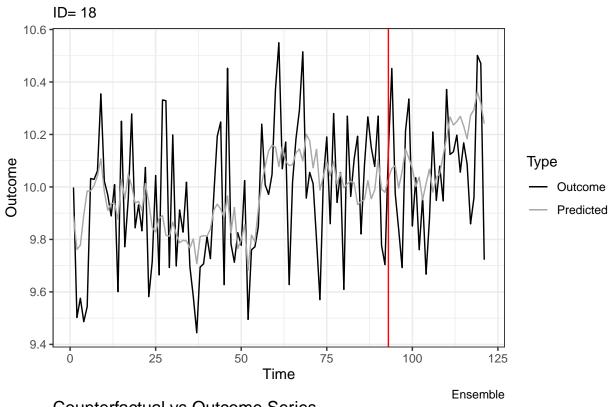




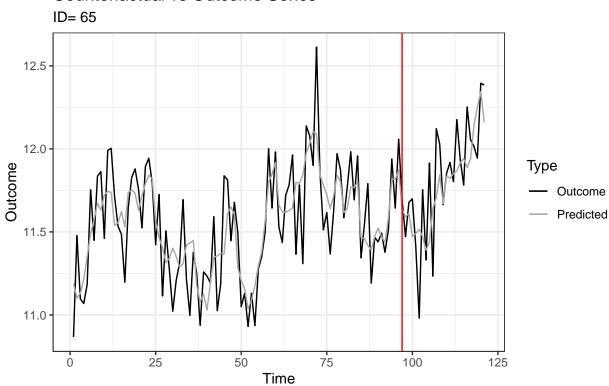








Counterfactual vs Outcome Series

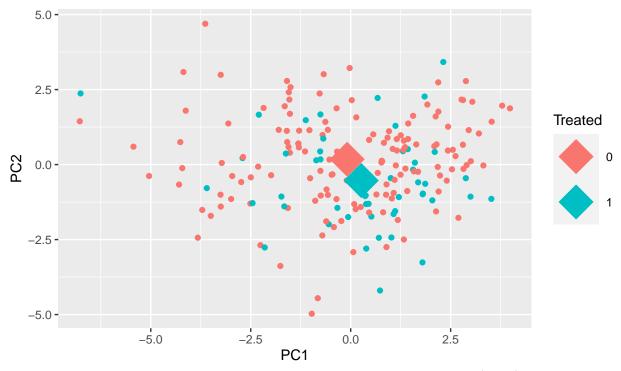


`summarise()` ungrouping output (override with `.groups` argument)

Ensemble

Scatter Plot of First 2 PC by Treatment

Centroids have L2 dist: 0.6282



ab_no_het

| ## # | A tibble: 9 | 9 x 8 | | | | | | |
|------|-------------|-------------|-------------|-------------------|-------------|-------------|-------------|-------------------------|
| ## | vars | n1 | n2 | ${\tt statistic}$ | df | p | p.adj | <pre>p.adj.signif</pre> |
| ## | <chr></chr> | <int></int> | <int></int> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <chr></chr> |
| ## 1 | curvature | 150 | 50 | 0.396 | 86.7 | 0.693 | 0.693 | ns |
| ## 2 | diff1_acf1 | 150 | 50 | -2.11 | 93.8 | 0.038 | 0.114 | ns |
| ## 3 | diff2_acf1 | 150 | 50 | -2.70 | 88.8 | 0.00824 | 0.0558 | ns |
| ## 4 | e_acf1 | 150 | 50 | -1.31 | 85.4 | 0.192 | 0.288 | ns |
| ## 5 | entropy | 150 | 50 | -1.42 | 84.8 | 0.159 | 0.286 | ns |
| ## 6 | linearity | 150 | 50 | 2.55 | 85.6 | 0.0124 | 0.0558 | ns |
| ## 7 | spike | 150 | 50 | -1.13 | 87.6 | 0.26 | 0.334 | ns |
| ## 8 | trend | 150 | 50 | 1.58 | 90.5 | 0.118 | 0.265 | ns |
| ## 9 | x_acf1 | 150 | 50 | 0.992 | 99.1 | 0.323 | 0.363 | ns |

Metrics by Method ab_no_het

| | | abi | no_net | | |
|----------|--------|------------------------|---------------|-----------|----------|
| Method | gsynth | scdid | mc | causalimp | ensemble |
| coverage | | | | | |
| 0 | 0.980 | 1.000 | 0.940 | 1.000 | 0.980 |
| 1 | 1.000 | 1.000 | 0.760 | 1.000 | 0.980 |
| 2 | 0.940 | 0.940 | 0.740 | 0.920 | 0.960 |
| 3 | 0.900 | 0.980 | 0.620 | 0.940 | 0.920 |
| 4 | 0.980 | 0.960 | 0.840 | 0.980 | 0.940 |
| rmse | | | | | |
| 0 | 0.221 | 0.236 | 0.260 | 0.230 | 0.225 |
| 1 | 0.219 | 0.235 | 0.265 | 0.230 | 0.225 |
| 2 | 0.220 | 0.237 | 0.266 | 0.235 | 0.225 |

| $\frac{3}{4}$ | $0.219 \\ 0.225$ | $0.239 \\ 0.248$ | $0.266 \\ 0.278$ | $0.231 \\ 0.239$ | $0.223 \\ 0.231$ |
|---------------|------------------|------------------|------------------|------------------|------------------|
| bias | | | | | |
| 0 | 0.006 | -0.011 | 0.035 | -0.002 | -0.002 |
| 1 | 0.010 | -0.003 | 0.048 | 0.012 | 0.004 |
| 2 | 0.006 | -0.008 | 0.056 | 0.018 | 0.002 |
| 3 | 0.012 | -0.005 | 0.067 | 0.025 | 0.009 |
| 4 | 0.005 | -0.010 | 0.050 | 0.004 | 0.000 |

Notes: