test

2023-10-21

```
ntimes <- 100L
image_path <- '~/Documents/HW/Research/CI/causalbootstrap/images'</pre>
dat_path <- '~/Documents/HW/Research/CI/causalbootstrap/data'</pre>
whi_path <- '~/Documents/HW/Research/CI/WHI/case-study'</pre>
setwd('~/Documents/HW/Research/CI/causalbootstrap/code')
source('causal funcs.R')
data <- foreign::read.dta(file.path(whi path, "final os 12 (2).dta"))
# REMOVE UNUSED LEVELS IN INCOME
data$income <- droplevels(data$income)</pre>
data <- data %>% dplyr::select(TIME_CHD, totp, f45multi,f45mvmin,ethnic,parity,
                              booph, meno, brca_f2, colon_f2, endo_f2, skin_f2, melan_f2,
                              othca10y,dvt,stroke,mi,diab,hicholrp,osteopor,cvd,cabg,
                              atrialfb, aortican, angina, hip55, smokevr, alcohol, fruits,
                              vegtabls,f60enrgy,syst_bl,dias_bl,bmix_bl,educ,income,
                              time_since_menopause, syst)
data <- data %>% dplyr::mutate(TIME_CHD = TIME_CHD/365,
                              f45multi = factor(f45multi),
                              f45mvmin = factor(f45mvmin),
                              brca_f2 = factor(brca_f2),
                              colon_f2 = factor(colon_f2),
                              endo_f2 = factor(endo_f2),
                              skin_f2 = factor(skin_f2),
                              melan f2 = factor(melan f2),
                              othca10y = factor(othca10y),
                              diab = factor(diab))
#Multiple Imputation
Xm <- data %>% dplyr::select(TIME_CHD, totp, f45multi,f45mvmin,ethnic,parity,
                            booph, meno, brca_f2, colon_f2, endo_f2, skin_f2, melan_f2,
                            othca10y,dvt,stroke,mi,diab,hicholrp,osteopor,cvd,cabg,
                            atrialfb, aortican, angina, hip55, smokevr, alcohol, fruits,
                            vegtabls,f60enrgy,syst_bl,dias_bl,bmix_bl,educ,income,
                            time_since_menopause, syst)
print(sapply(Xm, function(x) sum(is.na(x))/dim(data)[1]))
```

totp

f45multi

##

TIME_CHD

```
0.000000000
                                                         0.000000000
##
            0.000000000
##
                f45mvmin
                                         ethnic
                                                                parity
##
            0.000000000
                                  0.0026915275
                                                         0.0057341239
##
                   booph
                                                               brca f2
                                           meno
##
            0.0169683258
                                  0.0611249805
                                                         0.0008581682
##
                colon f2
                                        endo f2
                                                               skin f2
##
            0.0022234358
                                  0.0010532064
                                                         0.0021064129
##
                melan f2
                                       othca10y
##
            0.0032376346
                                  0.0168122952
                                                         0.0007801529
##
                  stroke
                                                                  diab
##
            0.0002340459
                                  0.0005070994
                                                         0.0007411453
##
                hicholrp
                                       osteopor
                                                                   cvd
                                                         0.0186846622
##
            0.0191917616
                                  0.0108831331
##
                                                              aortican
                    cabg
                                       atrialfb
##
            0.0137696989
                                  0.0139647371
                                                         0.0138087065
##
                  angina
                                          hip55
                                                               smokevr
##
            0.0053830551
                                  0.1802543298
                                                         0.0065922921
##
                 alcohol
                                         fruits
                                                              vegtabls
##
            0.0044858792
                                  0.000000000
                                                         0.000000000
##
                f60enrgy
                                        syst bl
                                                               dias bl
##
            0.000000000
                                  0.0008191606
                                                         0.0010141988
##
                                           educ
                                                                income
                 bmix bl
                                  0.0073334374
                                                         0.0423623030
##
            0.0110781713
   time_since_menopause
                                           svst
            0.0611249805
                                  0.0246138243
##
init <- mice(Xm, maxit=0)</pre>
meth <- init$method
predM <- init$predictorMatrix</pre>
if(!file.exists(file.path(dat_path, 'imputed.rds'))){
  imputed <- mice(Xm, method="pmm", predictorMatrix=predM, m=5)</pre>
  imputed <- mice::complete(imputed)</pre>
  saveRDS(object = imputed, file.path(dat_path, 'imputed.Rds'))
  imputed <- readRDS(file.path(dat_path, 'imputed.rds'))</pre>
data_imputed <- imputed
data_imputed$totp <- recode(data_imputed$totp, 'No'=0, 'Yes'=1)</pre>
data_imputed$TIME_CHD <- data$TIME_CHD</pre>
data_imputed$failure <- data$failure</pre>
data_imputed$time_since_menopause <- data$time_since_menopause</pre>
confounds <- c('totp', 'time_since_menopause', 'TIME_CHD')</pre>
confounds <- names(data_imputed)[!names(data_imputed) %in% confounds]</pre>
for(i in confounds){
  if(class(data_imputed[[i]]) == 'factor'){
    levels(data_imputed[[i]]) <- make.names(levels(data_imputed[[i]]))</pre>
  }
}
timemen \leftarrow c('0-10', '\$<\$10-20', '20+')
```

```
#Analysis
data_imputed_1 <- data_imputed %>% dplyr::filter(time_since_menopause>0 & time_since_menopause<=10)
confounders 1 <- data imputed 1 %>% dplyr::select(-c(TIME CHD, syst, totp, time since menopause))
intervention_1 <- data_imputed_1$totp</pre>
data_imputed_2 <- data_imputed %>% dplyr::filter(time_since_menopause>10 & time_since_menopause<=20)
confounders_2 <- data_imputed_2 %>% dplyr::select(-c(TIME_CHD, syst,totp, time_since_menopause))
intervention_2 <- data_imputed_2$totp</pre>
data_imputed_3 <- data_imputed %>% dplyr::filter(time_since_menopause>20)
confounders_3 <- data_imputed_3 %>% dplyr::select(-c(TIME_CHD, syst,totp,time_since_menopause))
intervention_3 <- data_imputed_3$totp</pre>
form <- paste0('totp ~ ', paste(confounds, collapse = ' + '))</pre>
methods <- c('svmLinear2', 'ps', 'cbps')</pre>
dat_list <- list(data_imputed_1, data_imputed_2, data_imputed_3)</pre>
blb_params <- expand.grid(B = c(200),
                           subsets = c(2, 4, 10),
                            gamma = c(0.8),
                           method = c('svmLinear2', 'ps', 'cbps'),
                            stringsAsFactors = FALSE)
if(!file.exists(file.path(dat_path, 'whi_cblb.rds'))){
  whi_cblb <- lapply(seq_len(nrow(blb_params)), function(didx){</pre>
    dg_row <- blb_params[didx, ]</pre>
    print(dg_row)
    cblb_dats <- lapply(dat_list, function(dt){</pre>
      time_out <- c()</pre>
      for(i in seq_len(ntimes)){
        times <- system.time({</pre>
          part <- weight_blb(data = data.table::as.data.table(dt),</pre>
                               R = dg_row$B,
                               pi_formula = as.formula(form),
                               Y = 'TIME CHD',
                               W = 'totp',
                               subsets = dg_row$subsets,
                               b = round(nrow(dt)^dg row$gamma),
                               method = dg row$method,
                               type = 'obs',
                               prop_grid = data.frame(cost = 0.01))
          part <- purrr::transpose(part)</pre>
          theta_reps <- part$theta_reps</pre>
          cis <- lapply(theta_reps, function(boot_reps){</pre>
            boot:::perc.ci(t = boot_reps)[, 4:5]
          })
          cis <- Reduce(`+`, cis)/dg_row$subsets</pre>
          estim <- sapply(theta_reps, mean)</pre>
          estim <- mean(estim)</pre>
          se <- sapply(theta_reps, sd)</pre>
          se <- mean(se)
```

```
time_out[i] <- times['elapsed']</pre>
      data.table(estim = estim,
                  se = se,
                  lower = cis[1],
                  upper = cis[2],
                  B = dg row B,
                  subsets = dg_row$subsets,
                  method = dg_row$method,
                  time = median(time_out))
    })
    cblb_dats <- rbindlist(cblb_dats)</pre>
    cblb_dats[, `:=`(n = dg_row$n_size,
                      gamma = dg_row$gamma,
                      timemen = timemen)]
  })
  whi_cblb <- rbindlist(whi_cblb)</pre>
  saveRDS(whi_cblb, file.path(dat_path, 'whi_cblb.rds'))
  whi_cblb <- readRDS(file.path(dat_path, 'whi_cblb.rds'))</pre>
ipw_vals <- lapply(dat_list, function(d){</pre>
 vals <- sapply(methods, function(m){</pre>
    if(m == 'svmLinear2'){
      wts <- make_weights_ML(formula = as.formula(form),</pre>
                              data = d,
                              normed = TRUE,
                              method = m,
                              prop_grid = data.frame(cost = 0.01))
    } else{
      wts <- make_weights(formula = as.formula(form),
                           data = d,
                           method = m,
                           normed = TRUE)
    Y <- d$totp*(d$TIME_CHD) - (1-d$totp)*(d$TIME_CHD)
    sum(Y*wts)
  })
  data.table(method = methods,
             full = vals)
})
ipw_vals <- rbindlist(ipw_vals)</pre>
ipw_vals[, `:=`(timemen = rep(timemen, each = length(dat_list)))]
whi_cblb <- merge(whi_cblb, ipw_vals, by = c('method', 'timemen'))</pre>
whi_cblb <- whi_cblb[gamma == 0.8]</pre>
whi_cblb[, `:=`(method = car::recode(method, "'ps'='PS';'cbps'='CBPS';'svmLinear2'='SVM'"),
                CI = paste0(' (', round(lower, 2), ', ', round(upper, 2), ')'))]
whi_cblb[, `:=`(upper = NULL, lower = NULL, B = NULL, gamma = NULL)]
setcolorder(whi_cblb, c('timemen', 'method', 'subsets', 'full', 'estim', 'se', 'CI', 'time'))
setorder(whi_cblb, timemen, subsets)
```