

Inputs

- df** : The data frame
- treatment** : The name of the treatment variable as a character string, or the number of the treatment variable column
- t1** : The name of the value to be used as group 1, so that delta has the desired sign.
- response** : The name of the response variable as a character string, or the number of the response variable column
- X** : A character vector with the names of explanatory variables to use, or a numeric vector with the column numbers of the explanatory variables
- support** : Observations with estimated propensity scores not between $(1 - \text{support})/2$ and $(1 + \text{support})/2$ will be removed. Default is 0.99.
- alpha** : Numeric. Used to create a $(1 - \text{alpha})$ confidence interval. Default is 0.05
- r1** : Optional. If response is binary, **r1** specifies the name of the outcome to be considered 1 in $P(Y = 1)$.

Example:

```
DR.est(df, treatment = 'Major', t1 = '31FYC', response = 'semesterGPA',  
      X = c('SATVerb', 'SATMath', 'HighSchoolGPA', 'Gender'), support = 0.98)
```

Outputs

The function returns a list with the following elements

- estimates** : A vector containing $\hat{\mu}_1, \hat{\mu}_0, \hat{\Delta}$, The lower and upper bounds of a $(1 - \text{alpha})$ confidence interval, \hat{SE} , p-value, and **alpha**
- removed** : A matrix showing the number and percent of observations removed for missing values and extreme propensity scores
- model0** : The **glm** object from the regression of the response on **X** for the untreated
- model1** : The **glm** object from the regression of the response on **X** for the treated
- modelZ** : The **glm** object from the regression of the treatment on **X**
- e0** : Vector of estimated propensity scores for the treated
- e1** : Vector of estimated propensity scores for the untreated

```

DR.est <- function(df, treatment, t1, response, X, support = 0.99, alpha = 0.05, r1 = F){
  logistic <- function(x) 1/(1 + exp(-x))
  miss <- as.logical(rowSums(is.na(df[,c(treatment, response, X)])))
  orig.n <- nrow(df)
  if(any(miss)) df <- df[!miss,]

  if(length(table(df[,treatment])) != 2) stop('Treatment variable is not binary.')
  df[, treatment] <- ifelse(df[,treatment] == t1, 1, 0)
  trt <- df[,treatment] == 1

  modelZ <- glm(reformulate(X, treatment), data = df, family = binomial)
  e <- logistic(predict(modelZ, df))
  trim <- e < (1 - support)/2 | e > (1 + support)/2
  if(any(trim)){
    df <- df[!trim,]
    e <- e[!trim]
  }

  n.ylev <- length(table(df[,response]))
  if(n.ylev == 2){
    cat('Response assumed binary.', '\n')
    if(r1 == F & !is.numeric(df[, response])){
      r1 <- names(table(df[, response]))[1]
      cat(paste0('Using indicator of response = ', r1, '.'), '\n')
    }
    df[, response] <- ifelse(df[, response] == r1, 1, 0)
    model0 <- glm(reformulate(X, response), data = df[!trt, ], family = binomial)
    model1 <- glm(reformulate(X, response), data = df[trt, ], family = binomial)
  } else if(!is.numeric(df[, treatment])){
    stop('Response is character/factor with !=2 levels. Response must be binary or continuous.')
  } else {
    cat('Response assumed continuous.', '\n')
    split(df)
    model0 <- glm(reformulate(X, response), data = df[!trt, ])
    model1 <- glm(reformulate(X, response), data = df[trt, ])
  }

  m0 <- predict(model0, df)
  m1 <- predict(model1, df)
  e0 <- e[!trt]
  e1 <- e[trt]
  Z <- df[, treatment]
  Y <- df[, response]
  if(n.ylev == 2){
    m0 <- logistic(m0)
    m1 <- logistic(m1)
  }

  d0 <- ((1 - Z)*Y + (Z - e)*m0)/(1 - e)
  d1 <- (Z*Y - (Z - e)*m1)/e

```

```

mu0    <- mean(d0)
mu1    <- mean(d1)
delta  <- mu1 - mu0
SE      <- sqrt(sum(((d1 - d0) - delta)^2))/nrow(df)
p       <- 2*min(pnorm(c(-1,1)*delta/SE))
conf    <- delta + c(-1,1)*qnorm(1 - alpha/2)*SE
names(conf) <- c('lower','upper')

est <- round(c(mu0 = mu0, mu1 = mu1, delta = delta, conf, SE = SE, p = p, alpha = alpha), 4)
print(est);cat('\n')
rem <- c(missing = sum(miss), extreme.ps = sum(trim))
rem <- rbind(n = rem, '%' = round(100*rem/orig.n,1))
cat('Removed Observations:', '\n')
print(rem)

return(list(estimates = est, removed = rem, model0 = model0, model1 = model1, modelZ = modelZ,
})

```