Complex Bootstrap Binary

Hun

2/9/2022

Generating data with true log odds ratio and its standard deviation

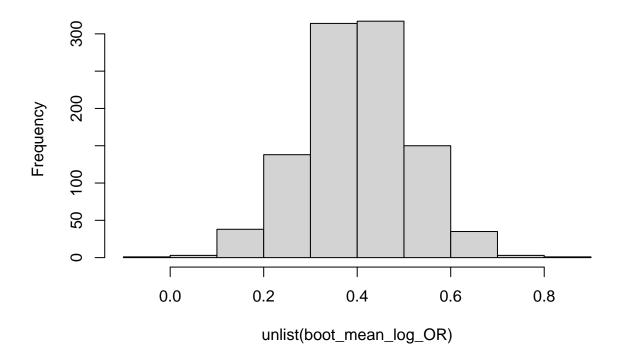
```
pre_data <- defData(varname = "L1", formula = "0", variance = 1,</pre>
               dist = "normal")
pre_data <- defData(pre_data, varname = "L2", formula = "0", variance = 1,</pre>
               dist = "normal")
pre_data <- defData(pre_data, varname = "L3", formula = "0", variance = 1,</pre>
               dist = "normal")
pre_data <- defData(pre_data, varname = "A",</pre>
                   formula = "0.5*L1 + 0.27*L2 -0.17*L3",
               dist = "binary", link = "logit")
pre_data <- defData(pre_data, varname = "Y",</pre>
                  formula = "0.5*A + 0.8*L2 + -0.1*L3",
               dist = "binary", link = "logit")
df <- genData(5000, pre_data)</pre>
expit <- function(beta) {</pre>
   return(exp(beta)/(1 + exp(beta)))
# this is not true ATE
# True log odds ratio: 0.5
```

```
nboot <- 1000
boot_samples <- vector(mode = "list", length = nboot)
matched_boot_df <- vector(mode = "list", length = nboot)
results <- vector(mode = "list", length = nboot)
boot_mean_log_OR <- vector(mode = "list", length = nboot)
boot_mean_se_log_OR <- vector(mode = "list", length = nboot)
boot_CI_log_OR <- vector(mode = "list", length = nboot)</pre>
```

```
count_true_value <- vector(length = nboot)</pre>
boots <- data.frame(id = 1:nboot,</pre>
                     se_{OR} = NA,
                     mean_log_OR = NA)
for(i in 1:nboot) {
  boot_samples[[i]] <- sample_n(df, 1000, replace = FALSE)</pre>
  matched <- matchit(A ~ L1 + L2 + L3, data = boot_samples[[i]],</pre>
                      distance = "glm", link = "logit",
                      method = "nearest", ratio = 1)
  matched_boot_df[[i]] <- match.data(matched, distance = "ps")</pre>
  results[[i]] <- boots
  bootmod <- glm(Y ~ A + ps, data = matched_boot_df[[i]],</pre>
                  weights = weights, family = binomial)
  results[[i]]$mean_log_OR <- summary(bootmod)$coeff[2,1]</pre>
  results[[i]]$se_OR <- summary(bootmod)$coeff[2,2]</pre>
  boot_mean_log_OR[[i]] <- mean(results[[i]]$mean_log_OR)</pre>
  boot_mean_se_log_OR[[i]] <- mean(results[[i]]$se_OR)</pre>
  boot_CI_log_OR[[i]] <-
    c(mean(results[[i]]$mean_log_OR)-1.96*mean(results[[i]]$se_OR),
      mean(results[[i]]$mean_log_OR)+1.96*mean(results[[i]]$se_OR)
  count_true_value[i] <-</pre>
    between(0.5, range(boot_CI_log_OR[[i]])[1], range(boot_CI_log_OR[[i]])[2])
```

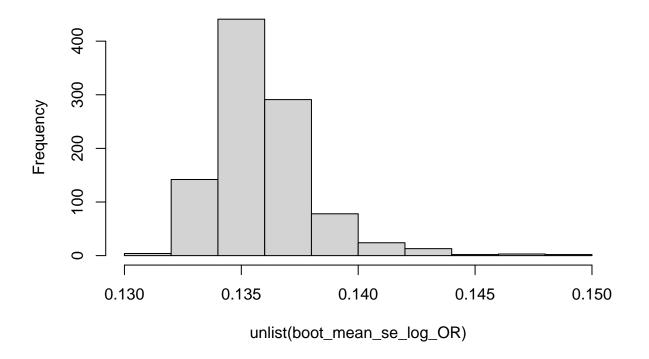
```
hist(unlist(boot_mean_log_OR),
    main = " mean log OR of 1000 boot samples")
```

mean log OR of 1000 boot samples



```
hist(unlist(boot_mean_se_log_OR),
    main = "mean log OR standard error of 1000 boot samples ")
```

mean log OR standard error of 1000 boot samples



```
# number of bootstrap confidence intervals that contain the true parameter value
tibble(count = count_true_value) %>%
  mutate(count = as.factor(count) %>% fct_relevel("TRUE", "FALSE")) %>%
  group_by(count) %>% count()
```

```
## # A tibble: 2 x 2
## # Groups: count [2]
## count n
## <fct> <int>
## 1 TRUE 923
## 2 FALSE 77
```