

Package ‘bartcs’

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Title Bayesian Additive Regression Trees for Confounder Selection

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Description Fit Bayesian Regression Additive Trees (BART) models to select true confounders from a large set of potential confounders and to estimate average treatment effect. For more information, see Kim et al. (2022) <[doi:10.48550/arXiv.2203.11798](https://doi.org/10.48550/arXiv.2203.11798)>.

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URL <https://github.com/yooyh/bartcs>

BugReports <https://github.com/yooyh/bartcs/issues>

Depends R (>= 2.10)

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bartcs-package	<i>bartcs: Bayesian Additive Regression Trees for Confounder Selection</i>
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Description

Fit Bayesian Regression Additive Trees (BART) models to select true confounders from a large set of potential confounders and to estimate average treatment effect. For more information, see Kim et al. (2022) [doi:10.48550/arXiv.2203.11798](https://doi.org/10.48550/arXiv.2203.11798).

Details

- Functions in bartcs serve one of three purposes.
1. Functions for fitting: `separate_bart()` and `single_bart()`.
 2. Functions for summary: `summary()`, `plot()` and `gelman_rubin()`.
 3. Utility function for OpenMP: `count_omp_thread()`.

References

Kim, C., Tec, M., & Zigler, C. M. (2022). Bayesian Nonparametric Adjustment of Confounding. *arXiv preprint arXiv:2203.11798*. [doi:10.48550/arXiv.2203.11798](https://doi.org/10.48550/arXiv.2203.11798)

bart	<i>Fit BART models to select confounders and estimate treatment effect</i>
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Description

Fit Bayesian Regression Additive Trees (BART) models to select relevant confounders among a large set of potential confounders and to estimate average treatment effect ($Y(1) - Y(0)$).

Usage

```
separate_bart(  
  Y, trt, X,  
  trt_treated      = 1,  
  trt_control      = 0,  
  num_tree         = 50,  
  num_chain        = 4,  
  num_burn_in      = 100,  
  num_thin         = 1,  
  num_post_sample  = 100,  
  step_prob        = c(0.28, 0.28, 0.44),  
  alpha            = 0.95,  
  beta             = 2,  
)
```

```

    nu          = 3,
    q           = 0.95,
    dir_alpha    = 5,
    parallel     = FALSE,
    verbose      = TRUE
  )

single_bart(
  Y, trt, X,
  trt_treated   = 1,
  trt_control   = 0,
  num_tree      = 50,
  num_chain     = 4,
  num_burn_in   = 100,
  num_thin      = 1,
  num_post_sample = 100,
  step_prob     = c(0.28, 0.28, 0.44),
  alpha         = 0.95,
  beta          = 2,
  nu            = 3,
  q             = 0.95,
  dir_alpha     = 5,
  parallel      = FALSE,
  verbose       = TRUE
)

```

Arguments

Y	A vector of outcome values.
trt	A vector of treatment values. Binary treatment works for both model and continuous treatment works for single_bart().
X	A matrix of potential confounders.
trt_treated	Value of trt for the treated group. The default value is set to 1.
trt_control	Value of trt for the control group. The default value is set to 0.
num_tree	Number of trees in BART model. The default value is set to 100.
num_chain	Number of MCMC chains. Need to set num_chain > 1 for the Gelman-Rubin diagnostic. The default value is set to 4.
num_burn_in	Number of MCMC samples to be discarded per chain as initial burn-in periods. The default value is set to 100.
num_thin	Number of thinning per chain. One in every num_thin samples are selected. The default value is set to 1.
num_post_sample	Final number of posterior samples per chain. Number of MCMC iterations per chain is burn_in + num_thin * num_post_sample. The default value is set to 100.
step_prob	A vector of tree alteration probabilities (GROW, PRUNE, CHANGE). Each alteration is proposed to change the tree structure. The default setting is (0.28, 0.28, 0.44).
alpha, beta	Hyperparameters for tree regularization prior. A terminal node of depth d will split with probability of $\alpha * (1 + d)^{-\beta}$. The default setting is (alpha, beta) = (0.95, 2) from Chipman et al. (2010).

nu, q	Values to calibrate hyperparameter of sigma prior. The default setting is $(\text{nu}, q) = (3, 0.95)$ from Chipman et al. (2010).
dir_alpha	Hyperparameter of Dirichlet prior for selection probabilities. The default value is 5.
parallel	If TRUE, model fitting will be parallelized with respect to $N = \text{nrow}(X)$. Parallelization is recommended for very high n only. The default setting is FALSE.
verbose	If TRUE, message will be printed during training. If FALSE, message will be suppressed.

Details

`separate_bart()` and `single_bart()` fit an exposure model and outcome model(s) for estimating treatment effect with adjustment of confounders in the presence of a large set of potential confounders (Kim et al. 2022).

The exposure model $E[A|X]$ and the outcome model(s) $E[Y|A, X]$ are linked together with a common Dirichlet prior that accrues posterior selection probabilities to the corresponding confounders (X) on the basis of association with both the exposure (A) and the outcome (Y).

There is a distinction between fitting separate outcome models for the treated and control groups and fitting a single outcome model for both groups.

- `separate_bart()` specifies two **"separate"** outcome models for two binary treatment levels. Thus, it fits three models: one exposure model and two separate outcome models for $A = 0, 1$.
- `single_bart()` specifies one **"single"** outcome models. Thus, it fits two models: one exposure model and one outcome model for the entire sample.

All inferences are made with outcome model(s).

Value

A `bartcs` object. A list object contains the following components.

ATE	Aggregated posterior samples of average treatment effect $(Y_i(1) - Y_i(0))$.
Y1	Aggregated posterior samples of potential outcome $Y_i(1)$ for $i = 1, \dots, n$.
Y0	Aggregated posterior samples of potential outcome $Y_i(0)$ for $i = 1, \dots, n$.
var_prob	Aggregated posterior inclusion probability of each variable.
chains	A list of results from each MCMC chain. Each list element contains the following items. <ul style="list-style-type: none"> • ATE Posterior sample of average treatment effect $(Y_i(1) - Y_i(0))$. • Y1 Posterior sample of potential outcome $Y_i(1)$ for $i = 1, \dots, n$. • Y0 Posterior sample of potential outcome $Y_i(0)$ for $i = 1, \dots, n$. • var_prob Posterior inclusion probability of each variable. • var_count Number of selection of each variable in each MCMC iteration. Its dimension is $\text{num_post_sample} * \text{ncol}(X)$. • sigma2_out Posterior sample of sigma2 in the outcome model. • dir_alpha Posterior sample of dir_alpha.
model	separate or single.
label	Column names of X .
params	Parameters used in the model.

References

- Chipman, H. A., George, E. I., & McCulloch, R. E. (2010). BART: Bayesian additive regression trees. *The Annals of Applied Statistics*, 4(1), 266-298. doi:10.1214/09AOAS285
- Kim, C., Tec, M., & Zigler, C. M. (2022). Bayesian Nonparametric Adjustment of Confounding. *arXiv preprint arXiv:2203.11798*. doi:10.48550/arXiv.2203.11798

Examples

```
data(ihdp, package = "bartcs")
single_bart(
  Y          = ihdp$y_factual,
  trt        = ihdp$treatment,
  X          = ihdp[, 6:30],
  num_tree   = 10,
  num_chain  = 2,
  num_post_sample = 20,
  num_burn_in = 10,
  verbose    = FALSE
)
separate_bart(
  Y          = ihdp$y_factual,
  trt        = ihdp$treatment,
  X          = ihdp[, 6:30],
  num_tree   = 10,
  num_chain  = 2,
  num_post_sample = 20,
  num_burn_in = 10,
  verbose    = FALSE
)
```

count_omp_thread

Count the number of OpenMP threads for parallel computation

Description

count_omp_thread() counts the number of OpenMP threads for parallel computation. If it returns 1, OpenMP is not viable.

Usage

```
count_omp_thread()
```

Value

Number of OpenMP thread(s).

Examples

```
count_omp_thread()
```

gelman_rubin	<i>Gelman-Rubin diagnostic for bartcs objects.</i>
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Description

gelman_rubin() computes Gelman-Rubin diagnostic (1992) for monitoring convergence of MCMC outputs when num_chain > 1.

Usage

```
gelman_rubin(x)
```

Arguments

x A bartcs object.

Value

Gelman-Rubin diagnostic value.

References

Gelman, A and Rubin, DB (1992) Inference from iterative simulation using multiple sequences. *Statistical Science*, 7, 457-511.

Examples

```
data(ihdp, package = "bartcs")
x <- single_bart(
  Y      = ihdp$y_factual,
  trt     = ihdp$treatment,
  X       = ihdp[, 6:30],
  num_tree = 10,
  num_chain = 2,
  num_post_sample = 20,
  num_burn_in = 10,
  verbose   = FALSE
)

gelman_rubin(x)
```

ihdp	<i>Infant Health and Development Program Data</i>
------	---

Description

Infant Health and Development Program (IHDP) is a randomized experiment from 1985 to 1988 which studied the effect of home visits on cognitive test scores for infants.

Usage

```
ihdp
```

Format

treatment Given treatment.

y_factual Observed outcome.

y_cfactual Potential outcome given the opposite treatment.

mu0 Control conditional means.

mu1 Treated conditional means.

X1 ~ X6 Confounders with continuous values.

X7 ~ X25 Confounders with binary values.

Details

This dataset was first used by Hill (2011), then used by other researchers (Shalit et al. 2017, Louizos et al. 2017).

Source

Our version of dataset is the dataset used by Louizos et al. (2017). This is the first realization of 10 generated datasets and you can find other realizations from <https://github.com/AMLab-Amsterdam/CEVAE>.

References

Hill, J. L. (2011). Bayesian nonparametric modeling for causal inference. *Journal of Computational and Graphical Statistics*, 20(1), 217-240. doi:10.1198/jcgs.2010.08162

Louizos, C., Shalit, U., Mooij, J. M., Sontag, D., Zemel, R., & Welling, M. (2017). Causal effect inference with deep latent-variable models. *Advances in neural information processing systems*, 30. doi:10.48550/arXiv.1705.08821 <https://github.com/AMLab-Amsterdam/CEVAE>

Shalit, U., Johansson, F. D., & Sontag, D. (2017, July). Estimating individual treatment effect: generalization bounds and algorithms. In *International Conference on Machine Learning* (pp. 3076-3085). PMLR. doi:10.48550/arXiv.1606.03976

```
plot.bartcs
```

Draw plot for bartcs object

Description

Two options are available: posterior inclusion probability (pip) plot and trace plot.

Usage

```
## S3 method for class 'bartcs'
plot(x, method = NULL, parameter = NULL, ...)
```

Arguments

x	A bartcs object.
method	"pip" for posterior inclusion probability plot or "trace" for trace plot.
parameter	Parameter for traceplot.
...	Additional arguments for pip plot. Check <code>?ggcharts::bar_chart</code> for possible arguments.

Details

PIP plot:

When a posterior sample is sampled during training, `separate_bart()` or `single_bart()` also counts which variables are included in the model and compute pip for each variable. For bartcs object x, this is stored in `x$var_count` and `x$var_prob` respectively. `plot(method = "pip")` uses this information and draws plot using `ggcharts::bar_chart()`.

Traceplot:

Parameters are recorded for each MCMC iterations. Parameters include "ATE", "Y1", "Y0", "alpha", and either "sigma2_out" from `single_bart()` or "sigma2_out1" and "sigma2_out0" from `separate_bart()`. Vertical line indicates burn-in.

Value

A ggplot object of either pip plot or trace plot.

Examples

```
data(ihdp, package = "bartcs")
x <- single_bart(
  Y      = ihdp$y_factual,
  trt    = ihdp$treatment,
  X      = ihdp[, 6:30],
  num_tree      = 10,
  num_chain     = 2,
  num_post_sample = 20,
  num_burn_in   = 10,
  verbose       = FALSE
)

# pip plot
plot(x, method = "pip")
plot(x, method = "pip", top_n = 10)
plot(x, method = "pip", threshold = 0.5)
# Check `?ggcharts::bar_chart` for other possible arguments.

# trace plot
plot(x, method = "trace")
plot(x, method = "trace", "Y1")
plot(x, method = "trace", "alpha")
```

summary.bartcs	<i>Summary for bartcs object</i>
----------------	----------------------------------

Description

Provide summary for bartcs object.

Usage

```
## S3 method for class 'bartcs'
summary(object, ...)
```

Arguments

object	A bartcs object.
...	Additional arguments. Not yet supported.

Details

summary() provides the Gelman-Rubin diagnostic value and 95% posterior credible interval for both aggregated outcome and individual outcomes from each MCMC chain.

Value

Provide list with the following components

model	separate_bart or single_bart.
trt_value	Treatment values for each treatment group: trt_treated for the treatment group and trt_control for the control group.
tree_params	Parameters for the tree structure.
chain_params	Parameters for MCMC chains.
gelman_rubin	Gelman-Rubin diagnostic value.
outcome	Summary of outcomes from the model. This includes both aggregated outcome and individual outcomes from each MCMC chain.

Examples

```
data(ihdp, package = "bartcs")
x <- single_bart(
  Y      = ihdp$y_factual,
  trt     = ihdp$treatment,
  X       = ihdp[, 6:30],
  num_tree = 10,
  num_chain = 2,
  num_post_sample = 20,
  num_burn_in = 10,
  verbose   = FALSE
)
summary(x)
```

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