

Two Stage Curvature Identification with Machine Learning: Causal Inference with Possibly Invalid Instrumental Variables

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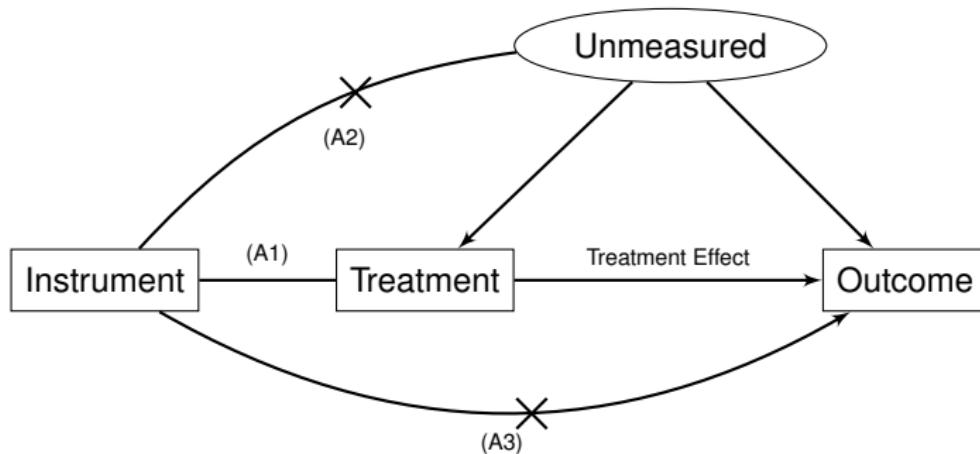
Joint work with Peter Bühlmann

Overview of talk

- 1 Problem Formulation
- 2 Method: Two Stage Curvature Identification
- 3 Application to Education Data (Card 1995)

Instrumental Variables

- ▶ Observational study: unmeasured confounders
- ▶ Educ's effect on salary (Card, 1995): family background
- ▶ Instrumental variable: proximity to college



Existing works (subset)

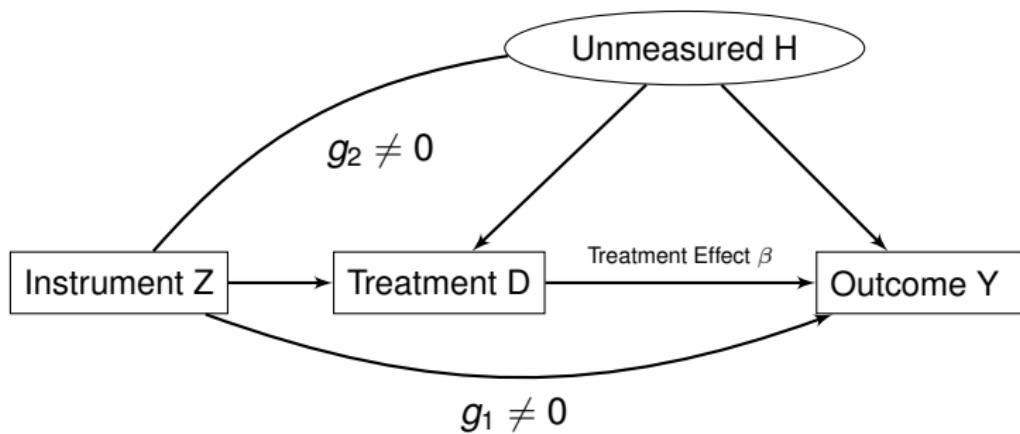
1. **Weak IV**: Staiger and Stock (1997); Stock, Wright, and Yogo (2002); Chao and Swanson (2005).
2. **Orthogonality**: Kolesár, Chetty, Friedman, Glaeser, and Imbens (2015); Bowden, Smith, and Burgess (2015).
3. **Majority/plurality rule**: Bowden, Smith, Haycock, and Burgess (2016); Kang, Zhang, Cai, and Small (2016); Guo, Kang, Cai, and Small (2018); Windmeijer, Farbmacher, Davies, and Smith (2019); Windmeijer, Liang, Hartwig, and Bowden (2021).
4. **Heteroscedastic variance+homoscedastic correlation**: Lewbel (2012); Tchetgen Tchetgen, Sun, and Walter (2021).

Robust Inference with all IVs being possibly invalid?

Outcome $Y_i \in \mathbb{R}$, treatment $D_i \in \mathbb{R}$, IV Z_i .

$$Y_i^{(z,d)} = Y_i^{(0,0)} + d\beta + g_1(z), \quad \mathbb{E}(Y_i^{(0,0)} | Z_i) = g_2(Z_i),$$

$$Y_i = D_i\beta + g(Z_i) + \epsilon_i \quad \text{with} \quad g = g_1 + g_2, \quad \mathbb{E}(\epsilon_i | Z_i) = 0.$$



Invalid IV Model

$$Y_i = D_i\beta + g(Z_i, X_i) + \epsilon_i \quad \text{with} \quad \mathbb{E}(\epsilon_i | Z_i, X_i) = 0.$$

$$D_i = f(Z_i, X_i) + \delta_i \quad \text{with} \quad \mathbb{E}(\delta_i | Z_i, X_i) = 0.$$

$$h(Z_i, X_i) = g(Z_i, X_i) - \psi(X_i) \quad \text{with} \quad \psi(X_i) = \mathbb{E}[g(Z_i, X_i) | X_i].$$

1. Valid IV: $g(Z_i, X_i)$ does not depend on Z_i

- ▶ Binary IV: $g(0, X_i) = g(1, X_i)$
- ▶ $h(\cdot) = 0$ and $g(Z_i, X_i) = \psi(X_i)$

2. Invalid IV: $g(Z_i, X_i)$ depends on Z_i

- ▶ Binary IV: $g(0, X_i) \neq g(1, X_i)$
- ▶ $h(\cdot) \neq 0$
- ▶ Polynomial violation: $g(Z_i, X_i) = Z_i + \dots + Z_i^q + \psi(X_i)$
- ▶ Interaction violation: $g(Z_i, X_i) = Z_i \cdot (X_i^\top \gamma) + \psi(X_i)$

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Two Stage Curvature Identification (TSCI)

Reduced form with covariates

$$Y_i = F(Z_i, X_i) + \epsilon_i + \beta \delta_i, \quad \text{with} \quad F(Z_i, X_i) = \beta f(Z_i, X_i) + g(Z_i, X_i)$$
$$D_i = f(Z_i, X_i) + \delta_i.$$

1. first stage: estimate $f(Z_i, X_i)$ by random forests.
2. second stage: assume $g(\cdot)$ is generated by \mathcal{V} and adjust the violation form

$$\beta = \frac{\langle \mathcal{P}_{\mathcal{V}}^{\perp} F, \mathcal{P}_{\mathcal{V}}^{\perp} f \rangle}{\langle \mathcal{P}_{\mathcal{V}}^{\perp} f, \mathcal{P}_{\mathcal{V}}^{\perp} f \rangle} \quad \text{if} \quad f \notin \mathcal{V}$$

key assumption: $\|\mathcal{P}_{\mathcal{V}}^{\perp} f\|_2^2 > 0$.

First stage: splitting random forests (RF)

Randomly split the data into disjoint \mathcal{A}_1 and \mathcal{A}_2

1. Write $\mathcal{A}_1 = \{1, 2, \dots, n_1\}$ and set $n_1 = \lfloor 2n/3 \rfloor$.
2. Construct the RF with $\{D_i, X_i, Z_i\}_{i \in \mathcal{A}_2}$
3. Estimate $f(z, x)$ by the RF and $\{X_j, Z_j, D_j\}_{j \in \mathcal{A}_1}$

$$\hat{f}(z, x) = \sum_{j \in \mathcal{A}_1} \omega_j(z, x) D_j$$

- ▶ $\omega_j(z, x) \geq 0$ and $\sum_{j \in \mathcal{A}_1} \omega_j(z, x) = 1$
- ▶ Weights construction: $\{X_j, Z_j\}_{j \in \mathcal{A}_1}$ and RF.

Reference: Lin and Jeon (2006); Meinshausen (2006); Wager and Athey (2018).

First stage: a linear estimator

Estimate $f_{\mathcal{A}_1} = (f(Z_1, X_1), \dots, f(Z_{n_1}, X_{n_1}))^\top$ by

$$\widehat{f}_{\mathcal{A}_1} = \Omega D_{\mathcal{A}_1} \quad \text{with} \quad \Omega_{ij} = \omega_j(Z_i, X_i) \quad \text{for} \quad i, j \in \mathcal{A}_1.$$

where $\widehat{f}_{\mathcal{A}_1} = (\widehat{f}(Z_1, X_1), \dots, \widehat{f}(Z_{n_1}, X_{n_1}))^\top$.

- ▶ Ω is similar to hat matrix in linear regression
- ▶ Ω is NOT a projection matrix.

Second stage: generating $g(\cdot)$

$$g(Z_i, X_i) = h(Z_i, X_i) + \psi(X_i).$$

- ▶ Consider the violation space

$$\mathcal{V} = \text{span}\{v_1(\cdot), \dots, v_q(\cdot)\}$$

and approximate the violation function $h(Z_i, X_i) = V_i^\top \pi$ with
 $V_i = (v_1(Z_i, X_i), \dots, v_q(Z_i, X_i))^\top$

- ▶ $\psi(X_i) \approx W_i^\top \psi$ with W_i denoting the basis expansion

Write the outcome model,

$$Y_{\mathcal{A}_1} = D_{\mathcal{A}_1} \beta + \underbrace{V_{\mathcal{A}_1} \pi + W_{\mathcal{A}_1} \psi}_{g(\cdot)} + \epsilon_{\mathcal{A}_1}.$$

Second stage: known \mathcal{V}

Applying Ω to the outcome model,

$$\hat{Y}_{\mathcal{A}_1} = \hat{f}_{\mathcal{A}_1}\beta + \hat{V}_{\mathcal{A}_1}\pi + \hat{W}_{\mathcal{A}_1}\psi + \hat{\epsilon}_{\mathcal{A}_1},$$

where $\hat{Y}_{\mathcal{A}_1} = \Omega Y_{\mathcal{A}_1}$, $\hat{f}_{\mathcal{A}_1} = \Omega D_{\mathcal{A}_1}$, $\hat{V}_{\mathcal{A}_1} = \Omega V_{\mathcal{A}_1}$, $\hat{W}_{\mathcal{A}_1} = \Omega W_{\mathcal{A}_1}$.

$$\hat{\beta}_{\text{init}}(V) = \frac{\hat{Y}_{\mathcal{A}_1}^T P_{\hat{V}_{\mathcal{A}_1}, \hat{W}_{\mathcal{A}_1}}^\perp \hat{f}_{\mathcal{A}_1}}{\hat{f}_{\mathcal{A}_1}^T P_{\hat{V}_{\mathcal{A}_1}, \hat{W}_{\mathcal{A}_1}}^\perp \hat{f}_{\mathcal{A}_1}} = \frac{Y_{\mathcal{A}_1}^T \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}}{D_{\mathcal{A}_1}^T \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}}$$

where

$$\mathbf{M}_{\text{RF}}(V) = \Omega^T P_{\hat{V}_{\mathcal{A}_1}, \hat{W}_{\mathcal{A}_1}}^\perp \Omega.$$

Bias correction

This estimator suffers from a finite-sample bias

$$\frac{\epsilon_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) \delta_{\mathcal{A}_1}}{D_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}} \approx \frac{\text{Cov}(\delta_i, \epsilon_i) \cdot \text{Tr}[\mathbf{M}_{\text{RF}}(V)]}{D_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}}.$$

- ▶ $\text{Tr}[\mathbf{M}_{\text{RF}}(V)]$: might be large for random forests.
- ▶ $D_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}$: IV strength.

Bias correction

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- ▶ $\text{Tr}[\mathbf{M}_{\text{RF}}(V)]$: might be large for random forests.
- ▶ $D_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}$: IV strength.

$$\widehat{\beta}_{\text{RF}}(V) = \widehat{\beta}_{\text{init}}(V) - \frac{\sum_{i=1}^{n_1} [\mathbf{M}_{\text{RF}}(V)]_{ii} \widehat{\delta}_i [\widehat{\epsilon}(V)]_i}{D_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}}$$

where $\widehat{\delta}_{\mathcal{A}_1} = D_{\mathcal{A}_1} - \widehat{f}_{\mathcal{A}_1}$ and $\widehat{\epsilon}(V) = P_{V,W}^\perp [Y - D\widehat{\beta}_{\text{init}}(V)]$.

First stage RF: Sample splitting+ Bias correction

Confidence interval

$$\text{CI}_{\text{RF}}(V) = \left(\widehat{\beta}_{\text{RF}}(V) - z_{\alpha/2} \widehat{\text{SE}}(V), \widehat{\beta}_{\text{RF}}(V) + z_{\alpha/2} \widehat{\text{SE}}(V) \right),$$

with

$$\widehat{\text{SE}}(V) = \frac{\sqrt{\sum_{i=1}^{n_1} [\widehat{\epsilon}(V)]_i^2 [\mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}]_i^2}}{D_{\mathcal{A}_1}^\top \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}}.$$

Heteroscedastic errors: $\text{Cov}(\epsilon_i, \delta_i \mid Z_i, X_i)$, $\text{Var}(\epsilon_i \mid Z_i, X_i)$, and $\text{Var}(\delta_i \mid Z_i, X_i)$ are not necessarily constant.

Violation space selection

Generalized IV Strength

Generalize the concentration parameter as,

$$\mu(V) := \frac{f_{\mathcal{A}_1}^T \mathbf{M}_{\text{RF}}(V) f_{\mathcal{A}_1}}{\sum_{i \in \mathcal{A}_1} \text{Var}(\delta_i | X_i, Z_i) / |\mathcal{A}_1|}.$$

- ▶ Test $\mu(V) \geq \max\{2\text{Tr}[\mathbf{M}_{\text{RF}}(V)], 10\}$
- ▶ Estimate $\mu(V)$ by $\widehat{\mu(V)} := \frac{D_{\mathcal{A}_1}^T \mathbf{M}_{\text{RF}}(V) D_{\mathcal{A}_1}}{\|D_{\mathcal{A}_1} - \widehat{f}_{\mathcal{A}_1}\|_2^2 / n_1}$.

Conduct the generalized IV strength test

$$\widehat{\mu(V)} \geq \max\{2\text{Tr}[\mathbf{M}_{\text{RF}}(V)], 10\} + S_{\alpha_0}(V),$$

where $\alpha_0 = 0.025$ and $S_{\alpha_0}(V)$ controls $\widehat{\mu(V)} - \mu(V)$.

Violation space collection

Choose the best violation space among

$$\mathcal{V}_0 \subset \mathcal{V}_1 \subset \cdots \subset \mathcal{V}_Q.$$

- ▶ $\mathcal{V}_0 := \{h = 0\}$ as the null violation space
- ▶ \mathcal{V}_q denotes the space spanned by a pre-specified set of basis functions $\{v_1(\cdot), v_2(\cdot), \dots, v_q(\cdot)\}$ for $q \geq 1$.

Define Q_{\max} as,

$$Q_{\max} = \arg \max_{q \geq 0} \left\{ \widehat{\mu(V_q)} \geq \max\{2\text{Tr}[\mathbf{M}_{\text{RF}}(V_q)], 10\} + \mathcal{S}_{\alpha_0}(V_q) \right\}.$$

Violation space selection

Choose the best violation space among

$$\mathcal{V}_0 \subset \mathcal{V}_1 \subset \cdots \subset \mathcal{V}_{Q_{\max}}.$$

Choose the smallest $0 \leq q \leq Q_{\max}$ such that

$\widehat{\beta}_{\text{RF}}(V_q)$ is not much different from $\{\widehat{\beta}_{\text{RF}}(V_{q'})\}_{q+1 \leq q' \leq Q_{\max}}$

Violation space selection

Choose the best violation space among

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Example for $Q_{\max} = 4$

	$\widehat{\beta}_{\text{RF}}(V_1)$	$\widehat{\beta}_{\text{RF}}(V_2)$	$\widehat{\beta}_{\text{RF}}(V_3)$	$\widehat{\beta}_{\text{RF}}(V_4)$
$\widehat{\beta}_{\text{RF}}(V_0)$	✓	✓	✓	✓

Violation space selection

Choose the best violation space among

$$\mathcal{V}_0 \subset \mathcal{V}_1 \subset \cdots \subset \mathcal{V}_{Q_{\max}}.$$

Choose the smallest $0 \leq q \leq Q_{\max}$ such that

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	$\widehat{\beta}_{\text{RF}}(V_1)$	$\widehat{\beta}_{\text{RF}}(V_2)$	$\widehat{\beta}_{\text{RF}}(V_3)$	$\widehat{\beta}_{\text{RF}}(V_4)$
$\widehat{\beta}_{\text{RF}}(V_0)$	✓	✓	✓	✓

	$\widehat{\beta}_{\text{RF}}(V_1)$	$\widehat{\beta}_{\text{RF}}(V_2)$	$\widehat{\beta}_{\text{RF}}(V_3)$	$\widehat{\beta}_{\text{RF}}(V_4)$
$\widehat{\beta}_{\text{RF}}(V_0)$	X	X	X	✓
$\widehat{\beta}_{\text{RF}}(V_1)$		✓	✓	✓

TSCI with Machine Learning

Write the first stage machine learning estimator as,

$$\hat{f}_{\mathcal{A}_1} = \Omega D_{\mathcal{A}_1} \quad \text{for some matrix } \Omega \in \mathbb{R}^{n_1 \times n_1}.$$

Define a generalized transformation matrix

$$\mathbf{M}(V) = \Omega^T P_{\hat{V}_{\mathcal{A}_1}, \hat{W}_{\mathcal{A}_1}}^\perp \Omega, \quad \text{with} \quad \hat{V}_{\mathcal{A}_1} = \Omega V_{\mathcal{A}_1}, \quad \hat{W}_{\mathcal{A}_1} = \Omega W_{\mathcal{A}_1},$$

and the TSCI with machine learning

$$\hat{\beta}(V) = \frac{Y_{\mathcal{A}_1}^T \mathbf{M}(V) D_{\mathcal{A}_1}}{D_{\mathcal{A}_1}^T \mathbf{M}(V) D_{\mathcal{A}_1}} - \frac{\sum_{i=1}^{n_1} [\mathbf{M}(V)]_{ii} \delta_i [\hat{\epsilon}(V)]_i}{D_{\mathcal{A}_1}^T \mathbf{M}(V) D_{\mathcal{A}_1}}.$$

- ▶ Ω for Basis approximation, Boosting, DNN.

Inference guarantee

$$(\text{R2-Inf}) \quad f_{\mathcal{A}_1}^T [\mathbf{M}(V)]^2 f_{\mathcal{A}_1} \gg \max\{\text{Tr}[\mathbf{M}(V)]^2, 1\}.$$

Theorem 1 (G. and Bühlmann, 2022).

Under Condition (R2-Inf) and other regularity conditions, we have

$$\frac{1}{\text{SE}(V)} (\widehat{\beta}(V) - \beta) \xrightarrow{d} N(0, 1).$$

In the paper, we also establish

- ▶ Improvement of bias correction.
- ▶ Consistency of violation space selection.

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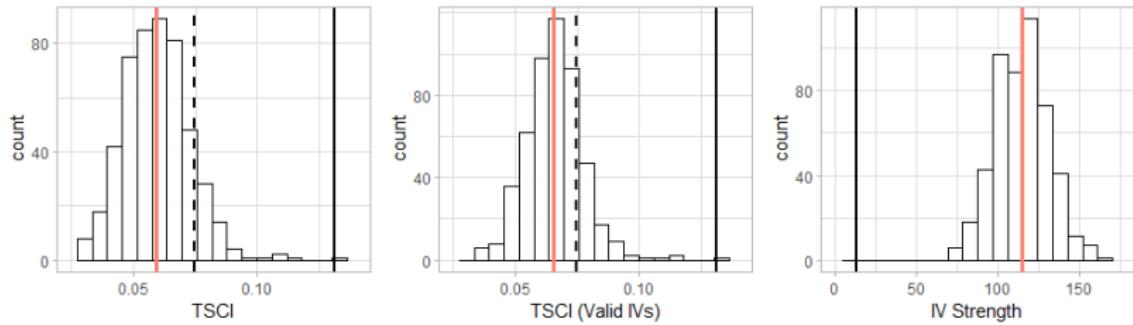
Effect of education on income

Analyze the same data set as Card (1995).

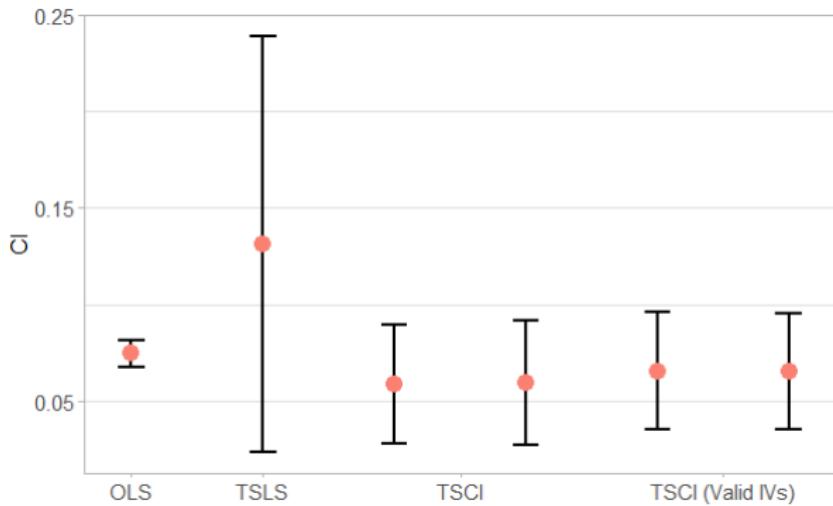
- ▶ $n = 3010$: National Longitudinal Survey of Young Men
- ▶ log wages (outcome), years of schooling (treatment).
- ▶ IV: an indicator for a nearby 4-year college in 1966.
- ▶ Baseline covariates: a quadratic function of potential experience, a race indicator, and dummy variables for residence in a metropolitan area and the south in 1976.

We test against the violation form generated by

$$\mathcal{V}_1 = \{\text{nearc4}, \text{nearc4} \cdot \text{exper}, \text{nearc4} \cdot \text{exper}^2, \text{nearc4} \cdot \text{race}, \text{nearc4} \cdot \text{sama}, \text{nearc4} \cdot \text{south}\}.$$

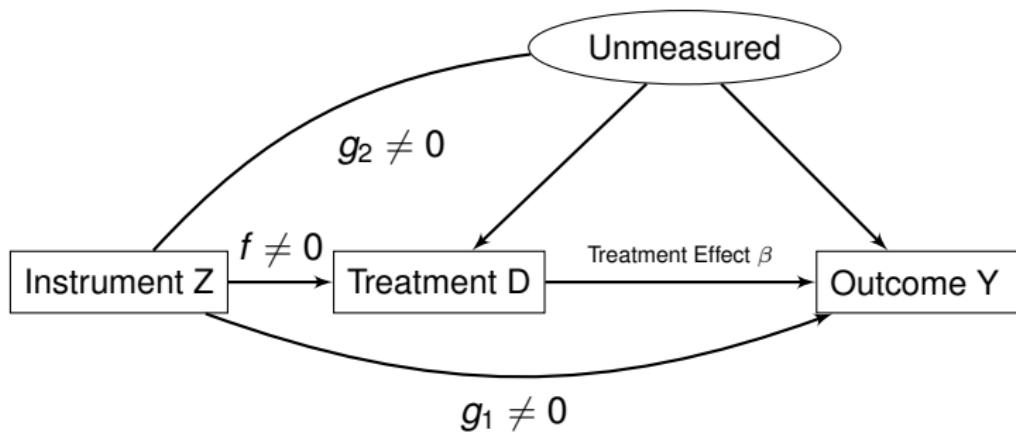


- ▶ Report 500 TSCI estimates due to 501 different splitting.
- ▶ Correction of the positive “ability bias” of OLS.



- ▶ Proximity to the college is not valid: out of the 500 splits, 302 splits report an invalid IV.
- ▶ Multi-splitting CI is $(0.0282, 0.0898)$

Conclusion and Discussion



- ▶ ML+ self-checking weak and invalid IVs.
- ▶ Correction of the overfitting bias.
- ▶ Non-constant effect + post-selection inference.

Reference and Acknowledgement

Guo, Z. & Bühlmann, P. (2022). Two Stage Curvature Identification with Machine Learning: Causal Inference with Possibly Invalid Instrumental Variables. *arXiv preprint arXiv:2203.12808*.

Code is available at <https://github.com/zijguo/TSCI>

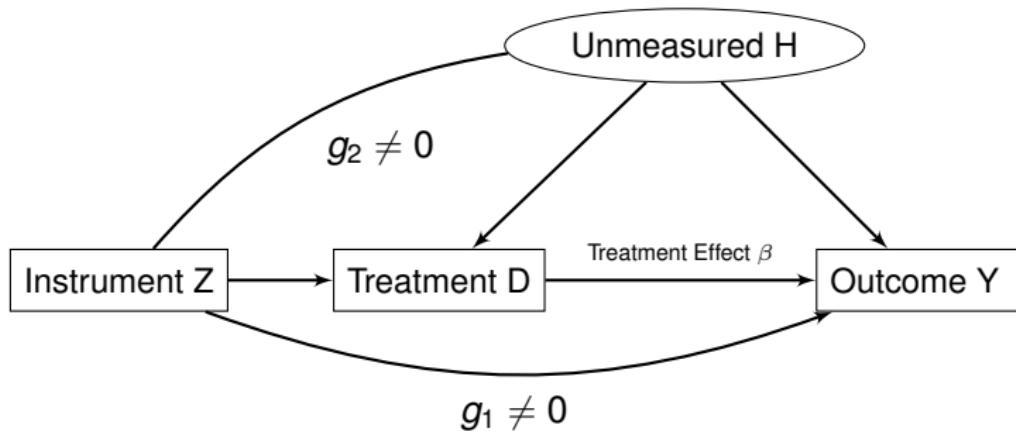
Acknowledgement to NIH and NSF for support.

Thank You!

SEM with hidden confounders

$$Y_i \leftarrow D_i\beta + g_1(Z_i) + \nu_1(H_i) + \epsilon_i^0, \quad D_i \leftarrow f_1(Z_i) + \nu_2(H_i) + \delta_i^0.$$

Define $g_2(Z_i) = \mathbb{E}(\nu_1(H_i) | Z_i)$ and $f_2(Z_i) = \mathbb{E}(\nu_2(H_i) | Z_i)$.



Adjustment of finite-sample randomness by splitting

Consider S random sample splitting and denote the TSCI point and standard error estimators as

$$\{\hat{\beta}^s\}_{1 \leq s \leq S} \quad \text{and} \quad \{\widehat{SE}^s\}_{1 \leq s \leq S}$$

For any $\beta_0 \in \mathbb{R}$, we construct S p values as

$$p^s(\beta_0) = 2(1 - \psi(|\hat{\beta}^s - \beta_0|/\widehat{SE}^s)), \quad \text{for } 1 \leq s \leq S.$$

We define the multi-splitting confidence interval as

$$\{\beta_0 \in \mathbb{R} : 2 \cdot \text{median}\{p^s(\beta_0)\}_{s=1}^S \leq \alpha\}.$$

Violation space selection

Choose the smallest $0 \leq q \leq Q_{\max}$ such that

$\widehat{\beta}_{\text{RF}}(V_q)$ is not much different from $\{\widehat{\beta}_{\text{RF}}(V_{q'})\}_{q+1 \leq q' \leq Q_{\max}}$

For $0 \leq q \leq Q_{\max} - 1$, define

$$\mathcal{C}^{\text{RF}}(V_q) = \begin{cases} 0 & \text{if } \max_{q+1 \leq q' \leq Q_{\max}} \frac{|\widehat{\beta}_{\text{RF}}(V_q) - \widehat{\beta}_{\text{RF}}(V_{q'})|}{\sqrt{H(V_q, V_{q'})}} \leq \widehat{\rho}, \\ 1 & \text{otherwise} \end{cases},$$

where $\widehat{\rho} > 0$ is a positive threshold.

$$\widehat{q}_c = \arg \min_{0 \leq q \leq Q_{\max}} \{\mathcal{C}^{\text{RF}}(V_q) = 0\}.$$

IV Strength Assumption

$$(R2) f_{\mathcal{A}_1}^T \mathbf{M}(V) f_{\mathcal{A}_1} \gg \max\{\text{Tr}[\mathbf{M}(V)], \|R(V)\|_2^2, 1\}.$$

- ▶ $\mu(V) = f_{\mathcal{A}_1}^T \mathbf{M}(V) f_{\mathcal{A}_1} / \sigma_\delta^2$
- ▶ Test $\mu(V) \geq \max\{2\text{Tr}[\mathbf{M}(V)], 10\}$.
- ▶ Small approximation error $R(V) = h - V\pi$.
- ▶ Strong IV: $f_{\mathcal{A}_1}^T \mathbf{M}(V) f_{\mathcal{A}_1} \asymp n$.
- ▶ Enough association: not requiring $\hat{f}_{\mathcal{A}_1}$ to be consistent.

$$(R2\text{-Inf}) \quad f_{\mathcal{A}_1}^T [\mathbf{M}(V)]^2 f_{\mathcal{A}_1} \gg \max\{(\text{Tr}[\mathbf{M}(V)])^2, \|R(V)\|_2^2, 1\}.$$

- ▶ RF: $f_{\mathcal{A}_1}^T [\mathbf{M}(V)]^2 f_{\mathcal{A}_1} \leq f_{\mathcal{A}_1}^T \mathbf{M}(V) f_{\mathcal{A}_1}$
- ▶ Basis/DNN: $f_{\mathcal{A}_1}^T [\mathbf{M}(V)]^2 f_{\mathcal{A}_1} = f_{\mathcal{A}_1}^T \mathbf{M}(V) f_{\mathcal{A}_1}$

Simulation setting

$$Y_i = D_i + h(Z_i) + 0.2 \cdot \sum_{j=1}^{20} X_{ij} + \epsilon_i, \quad D_i = f(Z_i, X_i) + \delta_i, \quad \text{for } 1 \leq i \leq n.$$

$$f(Z_i, X_i) = -\frac{25}{12} + Z_i + Z_i^2 + \frac{1}{8}Z_i^4 + Z_i \cdot (a \cdot \sum_{j=1}^5 X_{ij}) - \sum_{j=1}^p 0.3X_{ij}.$$

Generate Z_i as uniform $(-2, 2)$.

- ▶ Linear violation (vio= 1): $h(Z_i) = Z_i$;
- ▶ Quadratic violation (vio= 2): $h(Z_i) = Z_i + Z_i^2 - 1$.

Empirical Coverage and Validity Test

			TSCI-RF				TSLs	Other RF(oracle)		
vio	a	n	Oracle	Comp	Robust	Invalidity		Init	Plug	Full
1	0.0	1000	0.93	0.93	0.93	1.00	0	0.93	0.02	0.79
		3000	0.95	0.95	0.95	1.00	0	0.94	0.00	0.74
		5000	0.96	0.95	0.95	1.00	0	0.96	0.00	0.66
	0.5	1000	0.96	0.96	0.96	1.00	0	0.96	0.03	0.80
		3000	0.95	0.93	0.92	1.00	0	0.95	0.00	0.68
		5000	0.95	0.93	0.93	1.00	0	0.95	0.00	0.60
	1.0	1000	0.94	0.93	0.90	1.00	0	0.93	0.02	0.79
		3000	0.94	0.94	0.93	1.00	0	0.94	0.00	0.60
		5000	0.94	0.93	0.93	1.00	0	0.94	0.00	0.47
2	0.0	1000	0.48	0.00	0.00	1.00	0	0.24	0.00	0.00
		3000	0.78	0.00	0.00	1.00	0	0.58	0.00	0.00
		5000	0.85	0.02	0.02	1.00	0	0.66	0.00	0.00
	0.5	1000	0.84	0.00	0.00	0.95	0	0.64	0.07	0.01
		3000	0.87	0.87	0.87	1.00	0	0.77	0.63	0.00
		5000	0.93	0.93	0.93	1.00	0	0.83	0.39	0.00
	1.0	1000	0.91	0.90	0.90	1.00	0	0.89	0.34	0.21
		3000	0.93	0.93	0.92	1.00	0	0.90	0.00	0.02
		5000	0.93	0.93	0.93	1.00	0	0.92	0.00	0.01