

Package ‘PSweight’

September 15, 2020

Type Package

Title Propensity Score Weighting for Causal Inference with
Observational Studies and Randomized Trials

Version 1.1.0

Date 2020-09-09

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Description Supports propensity score weighting analysis of observational studies and randomized trials. Enables the estimation and inference of average causal effects with binary and multiple treatments using overlap weights (ATO), inverse probability of treatment weights (ATE), average treatment effect among the treated weights (ATT), matching weights (ATM) and entropy weights (ATEN), with and without propensity score trimming. These weights are members of the family of balancing weights introduced in Li, Morgan and Zaslavsky (2018) <doi:10.1080/01621459.2016.1260466> and Li and Li (2019) <doi:10.1214/19-AOAS1282>.

Depends R (>= 3.5.0)

License GPL (>= 2)

URL <https://github.com/thuizhou/PSweight>

Encoding UTF-8

LazyData true

RoxygenNote 7.1.1

Suggests knitr, rmarkdown

Imports nnet, MASS, ggplot2, numDeriv

NeedsCompilation no

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Repository CRAN

Date/Publication 2020-09-15 17:10:37 UTC

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plot.SumStat	<i>Plot the distribution of propensity scores and balance statistics</i>
--------------	--

Description

Summarize the SumStat object, generate histogram or density of estimated propensity scores and plot the balance statistics under weighting versus no weighting.

Usage

```
## S3 method for class 'SumStat'
plot(
  x,
  type = "balance",
  weighted.var = TRUE,
  threshold = 0.1,
  metric = "ASD",
  breaks = 50,
  ...
)
```

Arguments

x	a SumStat object obtained with <code>SumStat</code> function.
type	a character indicating the type of plot to produce, including histogram of estimated propensity scores ("hist"), density of estimated propensity scores ("density"), and plot of balance statistics ("balance").
weighted.var	logical. Indicating whether weighted variance should be used in calculating the balance statistics. Default is TRUE.
threshold	an optional numeric value indicating the balance threshold for the balance plot. Default is 0.1. Only valid when type = "balance".

metric	a character indicating the type of metric used in balance plot. Only "ASD" or "PSD" is allowed. If not specified, the default is "ASD". See summary.SumStat for additional details on balance metrics.
breaks	a single number giving the number of cells for the histogram. Default is 50.
...	further arguments passed to or from other methods.

Details

For the balance plot, a vertical line at threshold is used to define balance on covariates. The default value is `threshold = 0.1` following Austin and Stuart (2015). If more than 2 treatments are considered, only density of the estimated generalized propensity scores will be produced, regardless of whether `type = "density"` or `type = "hist"`.

Value

Plot of the indicated type.

References

Austin, P.C. and Stuart, E.A. (2015). Moving towards best practice when using inverse probability of treatment weighting (IPTW) using the propensity score to estimate causal treatment effects in observational studies. *Statistics in Medicine*, 34(28), 3661-3679.

Examples

```
data("psdata")
ps.formula<-trt~cov1+cov2+cov3+cov4+cov5+cov6
msstat <- SumStat(ps.formula, trtgrp="2", data=subset(psdata,trt>1),
  weight=c("IPW","overlap","treated","entropy","matching"))

plot(msstat, type="hist")
plot(msstat, type="balance", weighted.var=TRUE, threshold=0.1, metric="ASD")
```

print.PSweight	<i>Print the results of PSweight</i>
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Description

The `print` method for class "PSweight"

Usage

```
## S3 method for class 'PSweight'
print(x, ...)
```

Arguments

x an object used to select a method.
... further arguments passed to or from other methods.

Value

The output from `print`

`print.PSweightsum` *Print the results of Summary.PSweight*

Description

The `print` method for class "PSweightsum"

Usage

```
## S3 method for class 'PSweightsum'  
print(x, ...)
```

Arguments

x an object used to select a method.
... further arguments passed to or from other methods.

Value

The output from `print`

`print.SumStat` *Print the results of SumStat*

Description

The `print` method for class "SumStat"

Usage

```
## S3 method for class 'SumStat'  
print(x, ...)
```

Arguments

x an object used to select a method.
... further arguments passed to or from other methods.

Value

The output from `print`

print.SumSumStat	<i>Print the results of Summary.SumStat</i>
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Description

The `print` method for class "SumSumStat"

Usage

```
## S3 method for class 'SumSumStat'
print(x, ...)
```

Arguments

`x` an object used to select a method.
`...` further arguments passed to or from other methods.

Value

The output from `print`

psdata	<i>Simulated dataset for PSweight</i>
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Description

This is a simulated observational study with three treatment groups to illustrate the utility of PSweight.

Usage

```
data(psdata)
```

Format

A data frame with 1500 rows and 8 columns.

Details

The simulated dataset includes 1500 rows, with each row representing information recorded from each individual. There are 8 variables (columns). The treatment is the variable `trt`, which has three treatment arms. The outcome of interest is variable `Y`. `cov1-cov6` are pre-treatment covariates among which `cov1-cov5` are continuous, and `cov6` is binary.

Examples

```
data("psdata")
```

PStrim

Trim the input data and propensity estimate

Description

Trim the original data and propensity estimate according to symmetric propensity score trimming rules.

Usage

```
PStrim(
  data,
  ps.formula = NULL,
  zname = NULL,
  ps.estimate = NULL,
  delta = 0,
  optimal = FALSE
)
```

Arguments

<code>data</code>	an optional data frame containing the variables required by <code>ps.formula</code> .
<code>ps.formula</code>	an object of class <code>formula</code> (or one that can be coerced to that class): a symbolic description of the propensity score model to be fitted. Additional details of model specification are given under "Details". This argument is optional if <code>ps.estimate</code> is not <code>NULL</code> .
<code>zname</code>	an optional character specifying the name of the treatment variable in <code>data</code> . Unless <code>ps.formula</code> is specified, <code>zname</code> is required.
<code>ps.estimate</code>	an optional matrix or data frame containing estimated (generalized) propensity scores for each observation. Typically, this is an N by J matrix, where N is the number of observations and J is the total number of treatment levels. Preferably, the column name of this matrix should match the name of treatment level, if column name is missing or there is a mismatch, the column names would be assigned according to alphabetic order of the treatment levels. A vector of propensity score estimates is also allowed in <code>ps.estimate</code> , in which case a binary treatment is implied and the input is regarded as the propensity to receive the last category of treatment by alphabetic order, unless otherwise stated by <code>trtgrp</code> .
<code>delta</code>	trimming threshold for estimated (generalized) propensity scores. Should be no larger than 1 / number of treatment groups. Default is 0, corresponding to no trimming.
<code>optimal</code>	an logical argument indicating if optimal trimming should be used. Default is <code>FALSE</code> .

Details

A typical form for `ps.formula` is `treatment ~ terms` where `treatment` is the treatment variable (identical to the variable name used to specify `zname`) and `terms` is a series of terms which specifies a linear predictor for `treatment`. `ps.formula` specifies generalized linear model for estimating the propensity scores, when `ps.estimate` is `NULL`. See `glm` for more details on generalized linear models.

When comparing two treatments, `ps.estimate` can either be a vector or a two-column matrix of estimated propensity scores. If a vector is supplied, it is assumed to be the propensity scores to receive the treatment, and the treatment group corresponds to the last group in the alphabetic order, unless otherwise specified by `trtgrp`. When comparing multiple ($J \geq 3$) treatments, `ps.estimate` needs to be specified as an N by J matrix, where N indicates the number of observations, and J indicates the total number of treatments. This matrix specifies the estimated generalized propensity scores to receive each of the J treatments.

With binary treatments, `delta` defines the symmetric propensity score trimming rule following Crump et al. (2009). With multiple treatments, `delta` defines the symmetric multinomial trimming rule introduced in Yoshida et al. (2019). With binary treatments and when `optimal` equals `TRUE`, the trimming function implements the optimal symmetric trimming rule in Crump et al. (2009). The optimal trimming threshold `delta` is then returned. With multiple treatments and `optimal` equals `TRUE`, the trimming function implements the optimal trimming rule in Yang et al. (2016). The optimal cutoff `lambda`, which defines the acceptable upper bound for the sum of inverse generalized propensity scores, is returned. See Yang et al. (2016) and Li and Li (2019) for details.

The argument `zname` is required when `ps.estimate` is not `NULL`.

Value

PStrim returns a list of the following values:

`data` a data frame of trimmed data.

`trim_sum` a table summarizing the number of cases by treatment groups before and after trimming.

`ps.estimate` a data frame of propensity estimate after trimming.

`delta` an optional output of trimming threshold for symmetric trimming.

`lambda` an optional output trimming threshold for optimal trimming with multiple treatment groups.

References

Crump, R. K., Hotz, V. J., Imbens, G. W., Mitnik, O. A. (2009). Dealing with limited overlap in estimation of average treatment effects. *Biometrika*, 96(1), 187-199.

Yoshida, K., Solomon, D.H., Haneuse, S., Kim, S.C., Patorno, E., Tedeschi, S.K., Lyu, H., Franklin, J.M., Stürmer, T., Hernández-Díaz, S. and Glynn, R.J. (2019). Multinomial extension of propensity score trimming methods: A simulation study. *American Journal of Epidemiology*, 188(3), 609-616.

Yang, S., Imbens, G. W., Cui, Z., Faries, D. E., Kadziola, Z. (2016). Propensity score matching and subclassification in observational studies with multi-level treatments. *Biometrics*, 72(4), 1055-1065.

Li, F., Li, F. (2019). Propensity score weighting for causal inference with multiple treatments. *The Annals of Applied Statistics*, 13(4), 2389-2415.

Examples

```

data("psdata")

# the propensity model
ps.formula<-trt~cov1+cov2+cov3+cov4+cov5+cov6

# trim the original data by setting the threshold of propensity as 0.05
PStrim(data=psdata, ps.formula=ps.formula, delta=0.05)
PStrim(data=psdata, ps.formula=ps.formula, optimal=TRUE)

```

PSweight

Estimate average causal effects by propensity score weighting

Description

The function PSweight is used to estimate the average potential outcomes corresponding to each treatment group among the target population. The function currently implements the following types of weights: the inverse probability of treatment weights (IPW: target population is the combined population), average treatment effect among the treated weights (treated: target population is the population receiving a specified treatment), overlap weights (overlap: target population is the overlap population at clinical equipoise), matching weights (matching: target population is population obtained under 1:1 matching), entropy weights (entropy: target population is the population weighted by the entropy function). Augmented propensity score weighting estimators are also allowed, with propensity scores and outcome model estimates either estimated within the function, or supplied by external routines.

Usage

```

PSweight(
  ps.formula = NULL,
  ps.estimate = NULL,
  trtgrp = NULL,
  zname = NULL,
  yname,
  data,
  weight = "overlap",
  delta = 0,
  augmentation = FALSE,
  bootstrap = FALSE,
  R = 200,
  out.formula = NULL,
  out.estimate = NULL,
  family = "gaussian"
)

```


Arguments

<code>ps.formula</code>	an object of class <code>formula</code> (or one that can be coerced to that class): a symbolic description of the propensity score model to be fitted. Additional details of model specification are given under "Details". This argument is optional if <code>ps.estimate</code> is not NULL.
<code>ps.estimate</code>	an optional matrix or data frame containing estimated (generalized) propensity scores for each observation. Typically, this is an N by J matrix, where N is the number of observations and J is the total number of treatment levels. Preferably, the column name of this matrix should match the name of treatment level, if column name is missing or there is a mismatch, the column names would be assigned according to alphabetic order of the treatment levels. A vector of propensity score estimates is also allowed in <code>ps.estimate</code> , in which case a binary treatment is implied and the input is regarded as the propensity to receive the last category of treatment by alphabetic order, unless otherwise stated by <code>trtgrp</code> .
<code>trtgrp</code>	an optional character defining the "treated" population for estimating the average treatment effect among the treated (ATT). Only necessary if <code>weight = "treated"</code> . This option can also be used to specify the treatment (in a two-treatment setting) when a vector argument is supplied for <code>ps.estimate</code> . Default value is the last group in the alphabetic order.
<code>zname</code>	an optional character specifying the name of the treatment variable in data.
<code>yname</code>	an optional character specifying the name of the outcome variable in data.
<code>data</code>	an optional data frame containing the variables in the propensity score model and outcome model (if augmented estimator is used). If not found in data, the variables are taken from <code>environment(formula)</code> .
<code>weight</code>	a character or vector of characters including the types of weights to be used. "IPW" specifies the inverse probability of treatment weights for estimating the average treatment effect among the combined population. "treated" specifies the weights for estimating the average treatment effect among the treated. "overlap" specifies the (generalized) overlap weights for estimating the average treatment effect among the overlap population, or population at clinical equipoise. "matching" specifies the matching weights for estimating the average treatment effect among the matched population (ATM). "entropy" specifies the entropy weights for the average treatment effect of entropy weighted population (ATEN). Default is "overlap".
<code>delta</code>	trimming threshold for estimated (generalized) propensity scores. Should be no larger than 1 / number of treatment groups. Default is 0, corresponding to no trimming.
<code>augmentation</code>	logical. Indicate whether augmented weighting estimators should be used. Default is FALSE.
<code>bootstrap</code>	logical. Indicate whether bootstrap is used to estimate the standard error of the point estimates. Default is FALSE.
<code>R</code>	an optional integer indicating number of bootstrap replicates. Default is <code>R = 200</code> .

<code>out.formula</code>	an object of class <code>formula</code> (or one that can be coerced to that class): a symbolic description of the outcome model to be fitted. Additional details of model specification are given under "Details". This argument is optional if <code>out.estimate</code> is not NULL.
<code>out.estimate</code>	an optional matrix or data frame containing estimated potential outcomes for each observation. Typically, this is an N by J matrix, where N is the number of observations and J is the total number of treatment levels. Preferably, the column name of this matrix should match the name of treatment level, if column name is missing or there is a mismatch, the column names would be assigned according to alphabetic order of the treatment levels, with a similar mechanism as in <code>ps.estimate</code> .
<code>family</code>	a description of the error distribution and link function to be used in the outcome model. Only required if <code>out.formula</code> is provided. Supported distributional families include "gaussian" (link = identity), "binomial" (link = logit) and "poisson" (link = log). See <code>family</code> in <code>glm</code> for more details. Default is "gaussian".

Details

A typical form for `ps.formula` is `treatment ~ terms` where `treatment` is the treatment variable (identical to the variable name used to specify `zname`) and `terms` is a series of terms which specifies a linear predictor for treatment. Similarly, a typical form for `out.formula` is `outcome ~ terms` where `outcome` is the outcome variable (identical to the variable name used to specify `yname`) and `terms` is a series of terms which specifies a linear predictor for outcome. Both `ps.formula` and `out.formula` specify generalized linear models when `ps.estimate` and/or `out.estimate` is NULL. See `glm` for more details on generalized linear models.

When comparing two treatments, `ps.estimate` can either be a vector or a two-column matrix of estimated propensity scores. If a vector is supplied, it is assumed to be the propensity scores to receive the treatment, and the treatment group corresponds to the last group in the alphabetic order, unless otherwise specified by `trtgrp`. When comparing multiple ($J > 3$) treatments, `ps.estimate` needs to be specified as an N by J matrix, where N indicates the number of observations, and J indicates the total number of treatments. This matrix specifies the estimated generalized propensity scores to receive each of the J treatments. In general, `ps.estimate` should have column names that indicate the level of the treatment variable, which should match the levels given in Z. If column names are empty or there is a mismatch, the column names will be created following the alphabetic order of values in Z, and the rightmost column of `ps.estimate` is assumed to be the treatment group, when estimating ATT. `trtgrp` can also be used to specify the treatment group for estimating ATT. The same mechanism applies to `out.estimate`, except that the input for `out.estimate` must be an N by J matrix, where each row corresponds to the estimated potential outcomes (corresponding to each treatment) for each observation.

The argument `zname` and/or `yname` is required when `ps.estimate` and/or `out.estimate` is not NULL.

Current version of PSweight allows for five types of propensity score weights used to estimate ATE (IPW), ATT (treated) and ATO (overlap), ATM (matching) and ATEN (entropy). These weights are members of larger class of balancing weights defined in Li, Morgan, and Zaslavsky (2018). Specific definitions of these weights are provided in Li, Morgan, and Zaslavsky (2018), Li and Greene (2013), Zhou, Matsouaka and Thomas (2020). When there is a practical violation of the positivity assumption, `delta` defines the symmetric propensity score trimming rule following Crump et

al. (2009). With multiple treatments, `delta` defines the multinomial trimming rule introduced in Yoshida et al. (2019). The overlap weights can also be considered as a data-driven continuous trimming strategy without specifying trimming rules, see Li, Thomas and Li (2019). Additional details on balancing weights and generalized overlap weights for multiple treatment groups are provided in Li and Li (2019).

If `augmentation = TRUE`, an augmented weighting estimator will be implemented. For binary treatments, the augmented weighting estimator is presented in Mao, Li and Greene (2018). For multiple treatments, the augmented weighting estimator is mentioned in Li and Li (2019), and additional details will appear in our ongoing work (Zhou et al. 2020+). When `weight = "ATE"`, the augmented estimator is also referred to as a doubly-robust (DR) estimator.

When `bootstrap = TRUE`, the variance will be calculated by nonparametric bootstrap, with R bootstrap replications. The default of R is 200. Otherwise, the variance will be calculated using the sandwich variance formula obtained in the M-estimation framework.

Value

PSweight returns a PSweight object containing a list of the following values: estimated propensity scores, average potential outcomes corresponding to each treatment, variance-covariance matrix of the point estimates, the label for each treatment group, and estimates in each bootstrap replicate if `bootstrap = TRUE`. A summary of PSweight can be obtained with `summary.PSweight`.

`trtgrp` a character indicating the treatment group.

`propensity` a data frame of estimated propensity scores.

`muhat` average potential outcomes by treatment groups, with reference to specific target populations.

`covmu` variance-covariance matrix of `muhat`.

`muboot` an optional list of point estimates in each bootstrap replicate `bootstrap = TRUE`.

`group` a table of treatment group labels corresponding to the output point estimates `muhat`.

References

- Crump, R. K., Hotz, V. J., Imbens, G. W., Mitnik, O. A. (2009). Dealing with limited overlap in estimation of average treatment effects. *Biometrika*, 96(1), 187-199.
- Li, L., Greene, T. (2013). A weighting analogue to pair matching in propensity score analysis. *The International Journal of Biostatistics*, 9(2), 215-234.
- Li, F., Morgan, K. L., Zaslavsky, A. M. (2018). Balancing covariates via propensity score weighting. *Journal of the American Statistical Association*, 113(521), 390-400.
- Mao, H., Li, L., Greene, T. (2019). Propensity score weighting analysis and treatment effect discovery. *Statistical Methods in Medical Research*, 28(8), 2439-2454.
- Li, F., Thomas, L. E., Li, F. (2019). Addressing extreme propensity scores via the overlap weights. *American Journal of Epidemiology*, 188(1), 250-257.
- Yoshida, K., Solomon, D.H., Haneuse, S., Kim, S.C., Paterno, E., Tedeschi, S.K., Lyu, H., Franklin, J.M., Stürmer, T., Hernández-Díaz, S. and Glynn, R.J. (2019). Multinomial extension of propensity score trimming methods: A simulation study. *American Journal of Epidemiology*, 188(3), 609-616.

Li, F., Li, F. (2019). Propensity score weighting for causal inference with multiple treatments. *The Annals of Applied Statistics*, 13(4), 2389-2415.

Zhou, Y., Matsouaka, R. A., Thomas, L. (2020). Propensity score weighting under limited overlap and model misspecification. *Statistical Methods in Medical Research* (Online)

Examples

```
data("psdata")
# the propensity and outcome models
ps.formula<-trt~cov1+cov2+cov3+cov4+cov5+cov6
out.formula<-Y~cov1+cov2+cov3+cov4+cov5+cov6

# without augmentation
ato1<-PSweight(ps.formula = ps.formula, yname = 'Y', data = psdata, weight = 'overlap')
summary(ato1)

# augmented weighting estimator
ato2<-PSweight(ps.formula = ps.formula, yname = 'Y', data = psdata,
               augmentation = TRUE, out.formula = out.formula, family = 'gaussian', weight = 'overlap')
summary(ato2)
```

summary.PSweight	<i>Summarize a PSweight object</i>
------------------	------------------------------------

Description

summary.PSweight is used to summarize the results from [PSweight](#). The output contains the average causal effects defined by specific contrasts, as well as their standard error estimates.

Usage

```
## S3 method for class 'PSweight'
summary(object, contrast = NULL, type = "DIF", ...)
```

Arguments

object	a PSweight object obtained from the PSweight function.
contrast	a vector or matrix specifying the causal contrast of interest. The average causal effects will be defined by such contrasts. For multiple treatments, the contrast parameters are explained in Li and Li (2019) for estimating general causal effects. Default is all pairwise contrasts between any two treatment groups.
type	a character specifying the target estimand. The most commonly seen additive estimand is specified by type = "DIF", abbreviated for weighted difference-in-means. This is the usual pairwise average treatment effects as those defined in Li, Morgan, and Zaslavsky (2018) and Li and Li (2019). For binary (or count outcomes), we also allow two ratio estimands: causal relative risk (type = "RR") and causal odds ratio (type = "OR"). Estimates for these two ratio estimands

will be reported on the log scale (log relative risk and log odds ratio) to improve the approximate for asymptotic normality. With binary outcomes, "DIF" is the same as the average causal risk difference. Default is "DIF" if left empty.

... further arguments passed to or from other methods.

Details

For the contrast argument, one specifies the contrast of interest and thus defines the target estimand for comparing treatments. For example, if there are three treatment levels: A, B, and C, the contrast A-C (i.e., $E[Y(A)] - E[Y(C)]$) can be specified by `c(1, 0, -1)`. The contrasts of A-C and B-C can be jointly specified by `rbind(c(1, 0, -1), c(0, 1, -1))`.

For estimating the causal relative risk (`type = "RR"`), the contrast is specified at the log scale. For example, the contrast A-C (specified by `c(1, 0, -1)`) implies the estimation of $\log\{E[Y(A)]\} - \log\{E[Y(C)]\}$. For estimating the causal odds ratio, the contrast is specified at the log odds scale. For example, the contrast A-C (specified by `c(1, 0, -1)`) implies the estimation of $\log\{E[Y(A)]/E[1-Y(A)]\} - \log\{E[Y(C)]/E[1-Y(C)]\}$.

The variance of the contrasts will be estimated by the delta method (if `sandwich` variance is used, or `bootstrap = FALSE`), or nonparametric bootstrap (if `bootstrap = TRUE`). Details will be given in Zhou et al. (2020+).

The argument `type` takes one of three options: "DIF", "RR", or "OR", with "DIF" as the default option. Typically, "RR" is relevant for binary or count outcomes, and "OR" is relevant only for binary outcomes. "DIF" applies to all types of outcomes.

Value

A list of following values:

- `trtgrp` a character indicating the treatment group, or target population under ATT weights.
- `estimates` a matrix of point estimates, standard errors and 95 for contrasts of interest.
- `bootestimates` a list of data frames containing estimated contrasts in each bootstrap replicate, if bootstrap is used to estimate standard errors.
- `contrast` a table listing the specified contrasts of interest.
- `group` a table of treatment group labels corresponding to the output point estimates, provided in results obtained from [PSweight](#).

References

- Li, F., Morgan, K. L., Zaslavsky, A. M. (2018). Balancing covariates via propensity score weighting. *Journal of the American Statistical Association*, 113(521), 390-400.
- Li, F., Li, F. (2019). Propensity score weighting for causal inference with multiple treatments. *The Annals of Applied Statistics*, 13(4), 2389-2415.

Examples

```
## For examples, run: example(PSweight).
```

summary.SumStat *Summarize a SumStat object.*

Description

summary.SumStat is used to summarize results obtained from function [SumStat](#). The output includes effective sample sizes and tables for balance statistics.

Usage

```
## S3 method for class 'SumStat'
summary(object, weighted.var = TRUE, metric = "ASD", ...)
```

Arguments

object	a SumStat object obtained with the SumStat function.
weighted.var	logical. Indicate whether the propensity score weighted variance should be used in calculating the balance metrics. Default is TRUE.
metric	a character indicating the type of balance metrics. "ASD" refers to the pairwise absolute standardized difference and "PSD" refers to the population standardized difference. Default is "ASD".
...	further arguments passed to or from other methods.

Details

For metric, the two options "ASD" and "PSD" are defined in Li and Li (2019) for the general family of balancing weights. Similar definitions are also given in McCaffrey et al. (2013) for inverse probability weighting. weighted.var specifies whether weighted or unweighted variance should be used in calculating ASD or PSD. An example of weighted variance with two treatment groups is given in Austin and Stuart (2015). For more than two treatment groups, the maximum of ASD (across all pairs of treatments) and maximum of PSD (across all treatments) are calculated, as explained in Li and Li (2019).

Value

A list of tables containing effective sample sizes and balance statistics on covariates for specified propensity score weighting schemes.

`effective.sample.size` a table of effective sample sizes. This serves as a conservative measure to characterize the variance inflation or precision loss due to weighting, see Li and Li (2019).

`unweighted` A table summarizing mean, variance by treatment groups, and standardized mean difference.

`IPW` If "IPW" is specified, this is a data table summarizing mean, variance by treatment groups, and standardized mean difference under inverse probability of treatment weighting.

`treated` If "treated" is specified, this is a data table summarizing mean, variance by treatment groups, and standardized mean difference under the ATT weights.

overlap If "overlap" is specified, this is a data table summarizing mean, variance by treatment groups, and standardized mean difference under the (generalized) overlap weights.

matching If "matching" is specified, this is a data table summarizing mean, variance by treatment groups, and standardized mean difference under the (generalized) matching weights.

entropy If "entropy" is specified, this is a data table summarizing mean, variance by treatment groups, and standardized mean difference under the (generalized) entropy weights.

References

Crump, R. K., Hotz, V. J., Imbens, G. W., Mitnik, O. A. (2009). Dealing with limited overlap in estimation of average treatment effects. *Biometrika*, 96(1), 187-199.

Li, L., Greene, T. (2013). A weighting analogue to pair matching in propensity score analysis. *The International Journal of Biostatistics*, 9(2), 215-234.

Austin, P.C. and Stuart, E.A. (2015). Moving towards best practice when using inverse probability of treatment weighting (IPTW) using the propensity score to estimate causal treatment effects in observational studies. *Statistics in Medicine*, 34(28), 3661-3679.

Li, F., Li, F. (2019). Propensity score weighting for causal inference with multiple treatments. *The Annals of Applied Statistics*, 13(4), 2389-2415.

Zhou, Y., Matsouaka, R. A., Thomas, L. (2020). Propensity score weighting under limited overlap and model misspecification. *Statistical Methods in Medical Research* (Online)

Examples

```
## For examples, run: example(SumStat).
```

SumStat

Calculate summary statistics for propensity score weighting

Description

SumStat is used to generate distributional plots of the estimated propensity scores and balance diagnostics after propensity score weighting.

Usage

```
SumStat(
  ps.formula,
  ps.estimate = NULL,
  trtgrp = NULL,
  Z = NULL,
  covM = NULL,
  zname = NULL,
  xname = NULL,
  data = NULL,
  weight = "overlap",
  delta = 0
)
```

Arguments

<code>ps.formula</code>	an object of class <code>formula</code> (or one that can be coerced to that class): a symbolic description of the propensity score model to be fitted. Additional details of model specification are given under "Details". This argument is optional if <code>ps.estimate</code> is not NULL.
<code>ps.estimate</code>	an optional matrix or data frame containing estimated (generalized) propensity scores for each observation. Typically, this is an N by J matrix, where N is the number of observations and J is the total number of treatment levels. Preferably, the column names of this matrix should match the names of treatment level, if column names are missing or there is a mismatch, the column names would be assigned according to the alphabetic order of treatment levels. A vector of propensity score estimates is also allowed in <code>ps.estimate</code> , in which case a binary treatment is implied and the input is regarded as the propensity to receive the last category of treatment by alphabetic order, unless otherwise stated by <code>trtgrp</code> .
<code>trtgrp</code>	an optional character defining the "treated" population for estimating the average treatment effect among the treated (ATT). Only necessary if <code>weight = "treated"</code> . This option can also be used to specify the treatment (in a two-treatment setting) when a vector argument is supplied for <code>ps.estimate</code> . Default value is the last group in the alphabetic order.
<code>Z</code>	an optional vector specifying the values of treatment, only necessary when the covariate matrix <code>covM</code> is provided instead of data.
<code>covM</code>	an optional covariate matrix or data frame including covariates, their interactions and higher-order terms. When the covariate matrix <code>covM</code> is provided, the balance statistics are generated according to each column of this matrix.
<code>zname</code>	an optional character specifying the name of the treatment variable in data.
<code>xname</code>	an optional vector of characters including the names of covariates in data.
<code>data</code>	an optional data frame containing the variables in the propensity score model. If not found in data, the variables are taken from <code>environment(formula)</code> .
<code>weight</code>	a character or vector of characters including the types of weights to be used. "IPW" specifies the inverse probability weights for estimating the average treatment effect among the combined population (ATE). "treated" specifies the weights for estimating the average treatment effect among the treated (ATT). "overlap" specifies the (generalized) overlap weights for estimating the average treatment effect among the overlap population (ATO), or population at clinical equipoise. "matching" specifies the matching weights for estimating the average treatment effect among the matched population (ATM). "entropy" specifies the entropy weights for the average treatment effect of entropy weighted population (ATEN). Default is "overlap".
<code>delta</code>	trimming threshold for estimated (generalized) propensity scores. Should be no larger than 1 / number of treatment groups. Default is 0, corresponding to no trimming.

Details

A typical form for `ps.formula` is `treatment ~ terms` where `treatment` is the treatment variable (identical to the variable name used to specify `zname`) and `terms` is a series of terms which specifies

a linear predictor for treatment. `ps.formula` specifies logistic or multinomial logistic models for estimating the propensity scores, when `ps.estimate` is `NULL`.

When comparing two treatments, `ps.estimate` can either be a vector or a two-column matrix of estimated propensity scores. If a vector is supplied, it is assumed to be the propensity scores to receive the treatment, and the treatment group corresponds to the last group in the alphabetic order, unless otherwise specified by `trtgrp`. When comparing multiple ($J \geq 3$) treatments, `ps.estimate` needs to be specified as an N by J matrix, where N indicates the number of observations, and J indicates the total number of treatments. This matrix specifies the estimated generalized propensity scores to receive each of the J treatments. In general, `ps.estimate` should have column names that indicate the level of the treatment variable, which should match the levels given in `Z`. If column names are empty or there is a mismatch, the column names will be created following the alphabetic order of treatment levels. The rightmost column of `ps.estimate` is then assumed to be the treatment group when estimating ATT ("treated"). `trtgrp` can also be used to specify the treatment group for estimating ATT.

To generate balance statistics, one can directly specify `Z` and `covM` to indicate the treatment levels and covariate matrix. Alternatively, one can supply `data`, `zname`, and `xname` to indicate the same information. When both are specified, the function will prioritize inputs from `Z` and `covM`. When `ps.estimate` is not `NULL`, argument `zname`.

Current version of `PSweight` allows for five types of propensity score weights used to estimate ATE ("IPW"), ATT ("treated"), ATO("overlap"), ATM "matching" and ATEN "entropy". These weights are members of a larger class of balancing weights defined in Li, Morgan, and Zaslavsky (2018). When there is a practical violation of the positivity assumption, `delta` defines the symmetric propensity score trimming rule following Crump et al. (2009). With multiple treatments, `delta` defines the multinomial trimming rule introduced in Yoshida et al. (2019). The overlap weights can also be considered as a data-driven continuous trimming strategy without specifying trimming rules, see Li, Thomas and Li (2019). Additional details on balancing weights and generalized overlap weights for multiple treatment groups are provided in Li and Li (2019). For details about matching weights and entropy weights, please refer to Li and Greene (2013) and Zhou, Matsouaka and Thomas (2020).

Value

`SumStat` returns a `SumStat` object including a list of the following value: treatment group, propensity scores, propensity score weights, effective sample sizes, and balance statistics. A summary of `SumStat` can be obtained with `summary.SumStat`.

`trtgrp` a character indicating the treatment group.

`propensity` a data frame of estimated propensity scores.

`ps.weights` a data frame of propensity score weights.

`ess` a table of effective sample sizes. This serves as a conservative measure to characterize the variance inflation or precision loss due to weighting, see Li and Li (2019).

`unweighted.sumstat` A list of tables including covariate means and variances by treatment group and standardized mean differences.

`ATE.sumstat` If "IPW" is included in weight, this is a list of summary statistics using inverse probability weighting.

`ATT.sumstat` If "treated" is included in weight, this is a list of summary statistics using the ATT weights.

ATO.sumstat If "overlap" is included in weight, this is a list of summary statistics using the overlap weights.

ATM.sumstat If "matching" is included in weight, this is a list of summary statistics using the matching weights.

ATEN.sumstat If "entropy" is included in weight, this is a list of summary statistics using the entropy weights.

trim If $\delta > 0$, this is a table summarizing the number of observations before and after trimming.

References

Crump, R. K., Hotz, V. J., Imbens, G. W., Mitnik, O. A. (2009). Dealing with limited overlap in estimation of average treatment effects. *Biometrika*, 96(1), 187-199.

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Li, F., Thomas, L. E., Li, F. (2019). Addressing extreme propensity scores via the overlap weights. *American Journal of Epidemiology*, 188(1), 250-257.

Yoshida, K., Solomon, D.H., Haneuse, S., Kim, S.C., Patorno, E., Tedeschi, S.K., Lyu, H., Franklin, J.M., Stürmer, T., Hernández-Díaz, S. and Glynn, R.J. (2019). Multinomial extension of propensity score trimming methods: A simulation study. *American Journal of Epidemiology*, 188(3), 609-616.

Li, F., Li, F. (2019). Propensity score weighting for causal inference with multiple treatments. *The Annals of Applied Statistics*, 13(4), 2389-2415.

Zhou, Y., Matsouaka, R. A., Thomas, L. (2020). Propensity score weighting under limited overlap and model misspecification. *Statistical Methods in Medical Research* (Online)

Examples

```
data("psdata")
# the propensity model
ps.formula<-trt~cov1+cov2+cov3+cov4+cov5+cov6

# using SumStat to estimate propensity scores
msstat <- SumStat(ps.formula, trtgrp="2", data=psdata,
  weight=c("IPW", "overlap", "treated", "entropy", "matching"))
summary(msstat)

# importing user-supplied propensity scores "e.h"
fit <- nnet::multinom(formula=ps.formula, data=psdata, maxit=500, trace=FALSE)
e.h <- fit$fitted.values
varname <- c("cov1", "cov2", "cov3", "cov4", "cov5", "cov6")
msstat0 <- SumStat(zname="trt", xname=varname, data=psdata, ps.estimate=e.h,
  trtgrp="2", weight=c("IPW", "overlap", "treated", "entropy", "matching"))
summary(msstat0)
```

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