Package: GPCERF (via r-universe)

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Description Provides a non-parametric Bayesian framework based on Gaussian process priors for estimating causal effects of a continuous exposure and detecting change points in the causal exposure response curves using observational data. Ren, B., Wu, X., Braun, D., Pillai, N., & Dominici, F.(2021). ``Bayesian modeling for exposure response curve via gaussian processes: Causal effects of exposure to air pollution on health outcomes." arXiv preprint <doi:10.48550/arXiv.2105.03454>.

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BugReports https://github.com/NSAPH-Software/GPCERF/issues

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Contents

`GPCERF-package` *The 'GPCERF' package.*

Description

Provides a non-parametric Bayesian framework based on Gaussian process priors for estimating causal effects of a continuous exposure and detecting change points in the causal exposure response curves using observational data.

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References

Ren, B., Wu, X., Braun, D., Pillai, N. and Dominici, F., 2021. Bayesian modeling for exposure response curve via gaussian processes: Causal effects of exposure to air pollution on health outcomes. arXiv preprint arXiv:2105.03454.

compute_rl_deriv_gp *Detect change-point in standard GP*

Description

Calculates the posterior mean of the difference between left- and right-derivatives at an exposure level for the detection of change points.

Usage

```
compute_rl_deriv_gp(
  w,
  w_obs,
  y_obs,
  gps_m,
  hyperparam,
  kernel_fn = function(x) exp(-x),
  kernel_deriv_fn = function(x) -exp(-x)
)
```

Arguments

w	A scalar of exposure level of interest.
w_obs	A vector of observed exposure levels of all samples.
y_obs	A vector of observed outcome values of all samples.
gps_m	An S3 gps object including: gps: A data.frame of GPS vectors. - Column 1: GPS - Column 2: Prediction of exposure for covariate of each data sample (e_gps_pred). - Column 3: Standard deviation of e_gps (e_gps_std) used_params: - dnorm_log: TRUE or FLASE
hyperparam	A vector of hyper-parameters in the GP model.
kernel_fn	The covariance function.
kernel_deriv_fn	The partial derivative of the covariance function.

Value

A numeric value of the posterior mean of the difference between two one-sided derivatives.

Examples

```
set.seed(847)
data <- generate_synthetic_data(sample_size = 100)
gps_m <- estimate_gps(cov_mt = data[,-(1:2)],
                      w_all = data$treat,
                      sl_lib = c("SL.xgboost"),
                      dnorm_log = FALSE)
```

```
wi <- 8.6

val <- compute_rl_deriv_gp(w = wi,
                           w_obs = data$treat,
                           y_obs = data$Y,
                           gps_m = gps_m,
                           hyperparam = c(1,1,2))
```

`compute_rl_deriv_nn` *Calculate right minus left derivatives for change-point detection in nnGP*

Description

Calculates the posterior mean of the difference between left- and right-derivatives at an exposure level for the detection of change points. nnGP approximation is used.

Usage

```
compute_rl_deriv_nn(
  w,
  w_obs,
  gps_m,
  y_obs,
  hyperparam,
  n_neighbor,
  block_size,
  kernel_fn = function(x) exp(-x),
  kernel_deriv_fn = function(x) -exp(-x)
)
```

Arguments

`w`	A scalar of exposure level of interest.
`w_obs`	A vector of observed exposure levels of all samples.
`gps_m`	An S3 gps object including: gps: A data.frame of GPS vectors. - Column 1: GPS - Column 2: Prediction of exposure for covariate of each data sample (e_gps_pred). - Column 3: Standard deviation of e_gps (e_gps_std) used_params: - dnorm_log: TRUE or FLASE
`y_obs`	A vector of observed outcome values.
`hyperparam`	A vector of hyper-parameters in the GP model.
`n_neighbor`	The number of nearest neighbors on one side.
`block_size`	The number of samples included in a computation block. Mainly used to balance the speed and memory requirement. Larger `block_size` is faster, but requires more memory.

kernel_fn The covariance function. The input is the square of Euclidean distance.

kernel_deriv_fn
The partial derivative of the covariance function. The input is the square of Euclidean distance.

Value

A numeric value of the posterior mean of the difference between two one-sided derivatives.

Examples

```
set.seed(325)
data <- generate_synthetic_data(sample_size = 200)
gps_m <- estimate_gps(cov_mt = data[,-(1:2)],
                      w_all = data$treat,
                      sl_lib = c("SL.xgboost"),
                      dnorm_log = FALSE)

wi <- 12.2

deriv_val <- compute_rl_deriv_nn(w = wi,
                                 w_obs = data$treat,
                                 gps_m = gps_m,
                                 y_obs = data$Y,
                                 hyperparam = c(0.2,0.4,1.2),
                                 n_neighbor = 20,
                                 block_size = 10)
```

---

compute_w_corr *Compute weighted covariate balance*

Description

Computes weighted covariate balance for given data sets.

Usage

```
compute_w_corr(w, covariate, weight)
```

Arguments

w	A vector of observed continuous exposure variable.
covariate	A data frame of observed covariates variable.
weight	A vector of weights.

Value

The function returns a list saved the measure related to covariate balance `absolute_corr`: the absolute correlations for each pre-exposure covairates; `mean_absolute_corr`: the average absolute correlations for all pre-exposure covairates.

Examples

```
set.seed(639)
n <- 100
mydata <- generate_synthetic_data(sample_size=100)
year <- sample(x=c("2001","2002","2003","2004","2005"),size = n,
 replace = TRUE)
region <- sample(x=c("North", "South", "East", "West"),size = n,
 replace = TRUE)
mydata$year <- as.factor(year)
mydata$region <- as.factor(region)
mydata$cf5 <- as.factor(mydata$cf5)
cor_val <- compute_w_corr(mydata[,2],
                          mydata[, 3:length(mydata)],
                          runif(n))

print(cor_val$mean_absolute_corr)
```

`estimate_cerf_gp` *Estimate the conditional exposure response function using Gaussian process*

Description

Estimates the conditional exposure response function (cerf) using Gaussian Process (gp). The function tune the best match (the lowest covariate balance) for the provided set of hyperparameters.

Usage

```
estimate_cerf_gp(
  data,
  w,
  gps_m,
  params,
  outcome_col,
  treatment_col,
  covariates_col,
  nthread = 1,
  kernel_fn = function(x) exp(-x^2)
)
```

Arguments

`data`	A data.frame of observation data.
`w`	A vector of exposure level to compute CERF (please also see the notes).
`gps_m`	An S3 gps object including: gps: A data.frame of GPS vectors. - Column 1: GPS - Column 2: Prediction of exposure for covariate of each data sample (e_gps_pred). - Column 3: Standard deviation of e_gps (e_gps_std) used_params: - dnorm_log: TRUE or FLASE
`params`	A list of parameters that is required to run the process. These parameters include: • alpha: A scaling factor for the GPS value. • beta: A scaling factor for the exposure value. • g_sigma: A scaling factor for kernel function (gamma/sigma). • tune_app: A tuning approach. Available approaches: – all: try all combinations of hyperparameters. alpha, beta, and g_sigma can be a vector of parameters.
`outcome_col`	An outcome column name in `data`.
`treatment_col`	A treatment column name in `data`.
`covariates_col`	Covariates columns name in `data`.
`nthread`	An integer value that represents the number of threads to be used by internal packages.
`kernel_fn`	A kernel function. A default value is a Gaussian Kernel.

Value

A cerf_gp object that includes the following values:

- w, the vector of exposure levels.
- pst_mean, Computed mean for the w vector.
- pst_sd, Computed credible interval for the w vector.

Note

Please note that `w` is a vector representing a grid of exposure levels at which the CERF is to be estimated. This grid can include both observed and hypothetical values of the exposure variable. The purpose of defining this grid is to provide a structured set of points across the exposure spectrum for estimating the CERF. This approach is essential in nonparametric models like Gaussian Processes (GPs), where the CERF is evaluated at specific points to understand the relationship between the exposure and outcome variables across a continuum. It facilitates a comprehensive analysis by allowing practitioners to examine the effect of varying exposure levels, including those not directly observed in the dataset.

Examples

```
set.seed(129)
data <- generate_synthetic_data(sample_size = 100, gps_spec = 3)


# Estimate GPS function
gps_m <- estimate_gps(cov_mt = data[,-(1:2)],
                      w_all = data$treat,
                      sl_lib = c("SL.xgboost"),
                      dnorm_log = FALSE)

# exposure values
w_all <- seq(0,10,1)


cerf_gp_obj <- estimate_cerf_gp(data,
                                w_all,
                                gps_m,
                                params = list(alpha = c(0.1),
                                              beta=0.2,
                                              g_sigma = 1,
                                              tune_app = "all"),
                                outcome_col = "Y",
                                treatment_col = "treat",
                                covariates_col = paste0("cf", seq(1,6)),
                                nthread = 1)
```

`estimate_cerf_nngp` *Estimate the conditional exposure response function using nearest neighbor Gaussian process*

Description

Estimates the conditional exposure response function (cerf) using the nearest neighbor (nn) Gaussian Process (gp). The function tune the best match (the lowest covariate balance) for the provided set of hyperparameters.

Usage

```
estimate_cerf_nngp(
  data,
  w,
  gps_m,
  params,
  outcome_col,
  treatment_col,
  covariates_col,
```

```
  kernel_fn = function(x) exp(-x^2),
  nthread = 1
)
```

Arguments

data	A data.frame of observation data.
w	A vector of exposure level to compute CERF (please also see the notes).
gps_m	An S3 gps object including: gps: A data.frame of GPS vectors. - Column 1: GPS - Column 2: Prediction of exposure for covariate of each data sample (e_gps_pred). - Column 3: Standard deviation of e_gps (e_gps_std) used_params: - dnorm_log: TRUE or FLASE
params	A list of parameters that is required to run the process. These parameters include: • alpha: A scaling factor for the GPS value. • beta: A scaling factor for the exposure value. • g_sigma: A scaling factor for kernel function (gamma/sigma). • tune_app: A tuning approach. Available approaches: – all: try all combinations of hyperparameters. • n_neighbor: Number of nearest neighbors on one side. • block_size: Number of samples included in a computation block. Mainly used to balance the speed and memory requirement. Larger block_size is faster, but requires more memory. alpha, beta, and g_sigma can be a vector of parameters.
outcome_col	An outcome column name in data.
treatment_col	A treatment column name in data.
covariates_col	Covariates columns name in data.
kernel_fn	A kernel function. A default value is a Gaussian Kernel.
nthread	An integer value that represents the number of threads to be used by internal packages.

Value

A cerf_nngp object that includes the following values:

- w, the vector of exposure levels.
- pst_mean, the computed mean for the w vector.
- pst_sd, the computed credible interval for the w vector.

Note

Please note that w is a vector representing a grid of exposure levels at which the CERF is to be estimated. This grid can include both observed and hypothetical values of the exposure variable. The purpose of defining this grid is to provide a structured set of points across the exposure spectrum for estimating the CERF. This approach is essential in nonparametric models like Gaussian Processes

(GPs), where the CERF is evaluated at specific points to understand the relationship between the exposure and outcome variables across a continuum. It facilitates a comprehensive analysis by allowing practitioners to examine the effect of varying exposure levels, including those not directly observed in the dataset.

Examples

```
set.seed(19)
data <- generate_synthetic_data(sample_size = 120, gps_spec = 3)
# Estimate GPS function
gps_m <- estimate_gps(cov_mt = data[,-(1:2)],
                      w_all = data$treat,
                      sl_lib = c("SL.xgboost"),
                      dnorm_log = FALSE)
# exposure values
w.all <- seq(0,20,2)
cerf_nngp_obj <- estimate_cerf_nngp(data,
                                    w.all,
                                    gps_m,
                                    params = list(alpha = c(0.1),
                                                  beta = 0.2,
                                                  g_sigma = 1,
                                                  tune_app = "all",
                                                  n_neighbor = 20,
                                                  block_size = 1e4),
                                    outcome_col = "Y",
                                    treatment_col = "treat",
                                    covariates_col = paste0("cf", seq(1,6)),
                                    nthread = 1)
```

`estimate_gps` *Estimate a model for generalized propensity score*

Description

Estimates a model for generalized propensity score (GPS) using parametric approach.

Usage

```
estimate_gps(cov_mt, w_all, sl_lib, dnorm_log)
```

Arguments

`cov_mt`	A covariate matrix containing all covariates. Each row is a data sample and each column is a covariate.
`w_all`	A vector of observed exposure levels.

sl_lib	A vector of SuperLearner's package libraries.
dnorm_log	Logical, if TRUE, probabilities p are given as log(p).

Value

A data.frame that includes:

- a vector of estimated GPS at the observed exposure levels;
- a vector of estimated conditional means of exposure levels when the covariates are fixed at the observed values;
- estimated standard deviation of exposure levels
- a vector of observed exposure levels.

Examples

```
data <- generate_synthetic_data(sample_size = 200)
gps_m <- estimate_gps(cov_mt = data[,-(1:2)],
                      w_all = data$treat,
                      sl_lib = c("SL.xgboost"),
                      dnorm_log = FALSE)
```

---

generate_synthetic_data

Generate synthetic data for the GPCERF package

Description

Generates synthetic data set based on different GPS models and covariates.

Usage

```
generate_synthetic_data(
  sample_size = 1000,
  outcome_sd = 10,
  gps_spec = 1,
  cova_spec = 1
)
```

Arguments

sample_size	A number of data samples.
outcome_sd	Standard deviation used to generate the outcome in the synthetic data set.
gps_spec	A numeric value (1-6) that indicates the GPS model used to generate the continuous exposure.
cova_spec	A numeric value (1-2) to modify the covariates.

Value

A data frame of the synthetic data. Outcome is labeled as Y, exposure as w, and covariates cf1-6.

Examples

```
set.seed(351)
data <- generate_synthetic_data(sample_size = 200)
```

---

get_logger *Get logger settings*

Description

Returns current logger settings.

Usage

```
get_logger()
```

Value

Returns a list that includes **logger_file_path** and **logger_level**.

Examples

```
set_logger("mylogger.log", "INFO")
log_meta <- get_logger()
```

---

plot.cerf_gp *Extend generic plot functions for cerf_gp class*

Description

A wrapper function to extend generic plot functions for cerf_gp class.

Usage

```
## S3 method for class 'cerf_gp'
plot(x, ...)
```

Arguments

x	A cerf_gp object.
...	Additional arguments passed to customize the plot.

Value

Returns a ggplot2 object, invisibly. This function is called for side effects.

---

plot.cerf_nngp *Extend generic plot functions for cerf_nngp class*

Description

A wrapper function to extend generic plot functions for cerf_nngp class.

Usage

```
## S3 method for class 'cerf_nngp'
plot(x, ...)
```

Arguments

x	A cerf_nngp object.
...	Additional arguments passed to customize the plot.

Value

Returns a ggplot2 object, invisibly. This function is called for side effects.

---

print.cerf_gp *Extend print function for cerf_gp object*

Description

Extend print function for cerf_gp object

Usage

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

Arguments

x	A cerf_gp object.
...	Additional arguments passed to customize the results.

Value

No return value. This function is called for side effects.

print.cerf_nngp *Extend print function for cerf_nngp object*

Description

Extend print function for cerf_nngp object

Usage

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

Arguments

x	A cerf_nngp object.
...	Additional arguments passed to customize the results.

Value

No return value. This function is called for side effects.

set_logger *Set logger settings*

Description

Updates logger settings, including log level and location of the file.

Usage

```
set_logger(logger_file_path = "GPCERF.log", logger_level = "INFO")
```

Arguments

logger_file_path	A path (including file name) to log the messages. (Default: GPCERF.log)
logger_level	The log level. Available levels include: • TRACE • DEBUG • INFO (Default) • SUCCESS • WARN • ERROR • FATAL

Value

No return value. This function is called for side effects.

Examples

```
set_logger("mylogger.log", "INFO")
```

---

summary.cerf_gp *print summary of cerf_gp object*

Description

print summary of cerf_gp object

Usage

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

Arguments

object	A cerf_gp object.
...	Additional arguments passed to customize the results.

Value

Returns summary of data

---

summary.cerf_nngp *print summary of cerf_nngp object*

Description

print summary of cerf_nngp object

Usage

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

Arguments

object	A cerf_nngp object.
...	Additional arguments passed to customize the results.

Value

Returns summary of data.

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