Package 'twang'

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Title Toolkit for Weighting and Analysis of Nonequivalent Groups

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Suggests knitr

Description Provides functions for propensity score estimating and weighting, nonresponse weighting, and diagnosis of the weights.

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| twang-package | *twang: Toolkit for Weighting and Analysis of Nonequivalent Groups* |

Description

Provides functions for propensity score estimating and weighting, nonresponse weighting, and diagnosis of the weights.

| AOD | *Subset of Alcohol and Other Drug treatment data* |

Description

A small subset of the data from McCaffrey et al. (2013).

Usage

```
data(AOD)
```

Format

A data frame with 600 observations on the following 10 variables.

treat Treatment that each study subject received. Either community, metcbt5, or scy.

suf12 outcome variable, substance use frequency at 12 month follow-up

illact covariate, illicit activities scale

crimjust covariate, criminal justice involvement

subprob covariate, substance use problem scale

subdep covariate, substance use dependence scale

white 1 if non-Hispanic white, 0 otherwise

References

McCaffrey, DF, BA Griffin, D Almirall, ME Slaughter, R Ramchand and LF Burgette (2013). A tutorial on propensity score estimation for multiple treatments using generalized boosted models. Statistics in Medicine.

---

bal.stat   *Calculate weighted balance statistics*

Description

'bal.stat' compares the treatment and control subjects by means, standard deviations, effect size, and KS statistics

Usage

```
bal.stat(
  data,
  vars = NULL,
  treat.var,
  w.all,
  sampw,
  get.means = TRUE,
  get.ks = TRUE,
  na.action = "level",
  estimand,
  multinom,
  fillNAs = FALSE
)
```

Arguments

data	A data frame containing the data
vars	A vector of character strings with the names of the variables on which the function will assess the balance
treat.var	The name of the treatment variable
w.all	Oobservation weights (e.g. propensity score weights, sampling weights, or both)
sampw	Sampling weights. These are passed in addition to 'w.all' because the "unweighted" results shoud be adjusted for sample weights (though not propensity score weights).
get.means	logical. If 'TRUE' then 'bal.stat' will compute means and variances
get.ks	logical. If 'TRUE' then 'bal.stat' will compute KS statistics
na.action	A character string indicating how 'bal.stat' should handle missing values. Current options are "level", "exclude", or "lowest"
estimand	Either "ATT" or "ATE"
multinom	logical. 'TRUE' if used for multinomial propensity scores.
fillNAs	logical. If 'TRUE', fills in zeros for missing values.

Details

'bal.stat' calls auxiliary functions for each variable and assembles the results in a table.

Value

'get.means' and 'get.ks' manipulate the inclusion of certain columns in the returned result.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

The example for [ps] contains an example of the use of [bal.table]

---

bal.table	*Compute the balance table.*

Description

Extract the balance table from ps, dx.wts, and mnps objects

Usage

```
bal.table(
  x,
  digits = 3,
  collapse.to = c("pair", "covariate", "stop.method")[1],
  subset.var = NULL,
  subset.treat = NULL,
  subset.stop.method = NULL,
  es.cutoff = 0,
  ks.cutoff = 0,
  p.cutoff = 1,
  ks.p.cutoff = 1,
  timePeriods = NULL,
  ...
)
```

Arguments

x	A ps or dx.wts object.
digits	The number of digits that the numerical entries should be rounded to. Default: 3.
collapse.to	For mnps ATE objects, the comparisons can be given for all pairs (default), summarized by pre-treatment covariate and stop.method, or as a single summary for each stop.method.
subset.var	Eliminate all but a specified subset of covariates.

subset.treat	Subset to either all pairs that include a specified treatment or a single pair of treatments.
subset.stop.method	
	Subset to either all pairs that include a specified treatment or a single pair of treatments.
es.cutoff	Subsets to comparisons with absolute ES values bigger than es.cutoff. Default: 0.
ks.cutoff	Subsets to comparisons with KS values bigger than ks.cutoff. Default: 0.
p.cutoff	Subsets to comparisons with t- or chi-squared p-values no bigger than p.cutoff. Default: 1.
ks.p.cutoff	Subsets to comparisons with t- or chi-squared p-values no bigger than p.cutoff. Default: 1.
timePeriods	Used to subset times for iptw fits.
...	Additional aruguments.

Details

bal.table is a generic function for extracting balance tables from ps and dx.wts objects. These objects usually have several sets of candidate weights, one for an unweighted analysis and perhaps several stop.methods. bal.table will return a table for each set of weights combined into a list. Each list component will be named as given in the x, usually the name of the stop.method. The balance table labeled "unw" indicates the unweighted analysis.

Value

Returns a data frame containing the balance information.

- tx.mn The mean of the treatment group.

- tx.sd The standard deviation of the treatment group.

- ct.mn The mean of the control group.

- ct.sd The standard deviation of the control group.

- std.eff.sz The standardized effect size, (tx.mn-ct.mn)/tx.sd. If tx.sd is small or 0, the standardized effect size can be large or INF. Therefore, standardized effect sizes greater than 500 are set to NA.

- stat The t-statistic for numeric variables and the chi-square statistic for continuous variables.

- p The p-value for the test associated with stat ks The KS statistic.

- ks.pval The KS p-value computed using the analytic approximation, which does not necessarily work well with a lot of ties.

---

boxplot.mnps   *Boxplot for 'mnps' objects*

Description

This function produces a collection of diagnostic plots for mnps objects.

Usage

```
## S3 method for class 'mnps'
boxplot(
  x,
  stop.method = NULL,
  color = TRUE,
  figureRows = NULL,
  singlePlot = NULL,
  multiPage = FALSE,
  time = NULL,
  print = TRUE,
  ...
)
```

Arguments

x	A 'ps' object
stop.method	Only 1 'stop.method' can be presented at a time for 'mnps' objects. Use a numeric indicator of which 'stop.method' (among those specified when fitting the 'mnps' object) should be used.
color	If 'FALSE', a grayscale figure will be returned.
figureRows	The number of rows in the figure. Defaults to the number of panels.
singlePlot	If multiple sets of boxplots are produced, 'singlePlot' can be used to select only one. For example, 'singlePlot = 2' would return only the second set of boxplots.
multiPage	When multiple frames of a figure are produced, 'multiPage = TRUE' will print each frame on a different page. This is intended for situations where the graphical output is being saved to a file.
time	For use with iptw fits.
print	If 'FALSE', the figure is returned but not printed.
...	Additional arguments that are passed to boxplot function, which may bepassed to the underlying 'lattice' package plotting functions.

Details

This function produces lattice-style graphics of diagnostic plots.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

[mnps]

---

boxplot.ps   *Boxplot for 'ps' objects*

Description

This function produces a collection of diagnostic plots for ps objects.

Usage

```
## S3 method for class 'ps'
boxplot(x, subset = NULL, color = TRUE, time = NULL, ...)
```

Arguments

x	A 'ps' object
subset	If multiple 'stop.method' rules were used in the 'ps()' call, 'subset' restricts the plots of a subset of the stopping rules that were employed. This argument expects a subset of the integers from 1 to k, if k 'stop.method's were used.
color	If 'FALSE', a grayscale figure will be returned.
time	For use with iptw fits.
...	Additional arguments that are passed to boxplot function, which may bepassed to the underlying 'lattice' package plotting functions.

Details

This function produces lattice-style graphics of diagnostic plots.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

[ps]

---

desc.wts	*Diagnosis of weights*

Description

`desc.wts` assesses the quality of a set of weights on balancing a treatment and control group.

Usage

```
desc.wts(data,
         w,
         sampw = sampw,
         vars = NULL,
         treat.var,
         tp,
         na.action = "level",
         perm.test.iters=0,
         verbose=TRUE,
         alerts.stack,
         estimand, multinom = FALSE, fillNAs = FALSE)
```

Arguments

data	a data frame containing the dataset
w	a vector of weights equal to `nrow(data)`
sampw	sampling weights, if provided
vars	a vector of variable names corresponding to `data`
treat.var	the name of the treatment variable
tp	a title for the method "type" used to create the weights, used to label the results
na.action	a string indicating the method for handling missing data
perm.test.iters	
	an non-negative integer giving the number of iterations of the permutation test for the KS statistic. If `perm.test.iters=0` then the function returns an analytic approximation to the p-value. This argument is ignored is x is a `ps` object. Setting `perm.test.iters=200` will yield precision to within 3% if the true p-value is 0.05. Use `perm.test.iters=500` to be within 2%
verbose	if TRUE, lots of information will be printed to monitor the the progress of the fitting
alerts.stack	an object for collecting warnings issued during the analyses
estimand	the estimand of interest: either "ATT" or "ATE"
multinom	Indicator that weights are from a propsensity score analysis with 3 or more treatment groups.
fillNAs	If TRUE fills NAs with zeros.

Details

desc.wts calls [bal.stat](#) to assess covariate balance. If perm.test.iters>0 it will call [bal.stat](#) multiple times to compute Monte Carlo p-values for the KS statistics and the maximum KS statistic. It assembles the results into a list object, which usually becomes the desc component of ps objects that [ps](#) returns.

Value

See the description of the desc component of the ps object that [ps](#) returns

See Also

[ps](#)

---

displayPlots *Display plots*

Description

Display plots

Usage

```
displayPlots(ptList, figureRows, singlePlot, multiPage, bxpt = FALSE)
```

Arguments

ptList	A list of plots to display.
figureRows	The number of rows in the figure.
singlePlot	An integer indicating the index of the plot to display.
multiPage	Whether to display plots on multiple pages.
bxpt	Whether to display boxplots. Default: 'FALSE'.

---

dx.wts   *Compute diagnostics assessing covariates balance.*

Description

dx.wts takes a ps object or a set of propensity scores and computes diagnostics assessing covariates balance.

Usage

```
dx.wts(
  x,
  data,
  estimand,
  vars = NULL,
  treat.var,
  x.as.weights = TRUE,
  sampw = NULL,
  perm.test.iters = 0
)
```

Arguments

x	A data frame, matrix, or vector of propensity score weights or a ps object. x can also be a data frame, matrix, or vector of propensity scores if x.as.weights=FALSE.
data	A data frame.
estimand	The estimand of interest: either "ATT" or "ATE".
vars	A vector of character strings naming variables in data on which to assess balance.
treat.var	A character string indicating which variable in data contains the 0/1 treatment group indicator.
x.as.weights	TRUE or FALSE indicating whether x specifies propensity score weights or propensity scores. Ignored if x is a ps object. Default: TRUE.
sampw	Optional sampling weights. If x is a ps object, then the sampling weights should have been passed to ps and not specified here. dx.wts will issue a warning if x is a ps object and sampw is also specified.
perm.test.iters	A non-negative integer giving the number of iterations of the permutation test for the KS statistic. If perm.test.iters=0, then the function returns an analytic approximation to the p-value. This argument is ignored is x is a ps object. Setting perm.test.iters=200 will yield precision to within 3% if the true p-value is 0.05. Use perm.test.iters=500 to be within 2%.

Details

Creates a balance table that compares unweighted and weighted means and standard deviations, computes effect sizes, and KS statistics to assess the ability of the propensity scores to balance the treatment and control groups.

Value

Returns a list containing

- `treat` The vector of 0/1 treatment assignment indicators.

See Also

ps

---

egsingle   *US Sustaining Effects study*

Description

A subset of the mathematics scores from the U.S. Sustaining Effects Study. The subset consists of information on 1721 students from 60 schools. This dataset is available in the `mlmRev` package.

Usage

```
data(egsingle)
```

Format

A data frame with 7230 observations on the following 12 variables.

`schoolid` a factor of school identifiers

`childid` a factor of student identifiers

`year` a numeric vector indicating the year of the test

`grade` a numeric vector indicating the student's grade

`math` a numeric vector of test scores on the IRT scale score metric

`retained` a factor with levels 0 1 indicating if the student has been retained in a grade.

`female` a factor with levels Female Male

`black` a factor with levels 0 1 indicating if the student is Black

`hispanic` a factor with levels 0 1 indicating if the student is Hispanic

`size` a numeric vector indicating the number of students enrolled in the school

`lowinc` a numeric vector giving the percentage of low-income students in the school

`mobility` a numeric vector

Source

Reproduced from the mlmRev package for use in the section on nonresponse weighting in the twang package vignette. These data are distributed with the HLM software package (Bryk, Raudenbush, and Congdon, 1996). Conversion to the R format is described in Doran and Lockwood (2006).

References

Doran, H.C. and J.R. Lockwood (2006). "Fitting value-added models in R," *Journal of Educational and Behavioral Statistics*, 31(1)

---

get.weights   *Extract propensity score weights.*

Description

Extracts propensity score weights from a ps or mnps object.

Usage

```
get.weights(ps1, stop.method = NULL, estimand = NULL, withSampW = TRUE)
```

Arguments

ps1	A ps or mnps object.
stop.method	Indicates which set of weights to retrieve from the ps object.
estimand	Indicates whether the weights are for the average treatment effect on the treated (ATT) or the average treatment effect on the population (ATE). By default, get.weights will use the estimand used to fit the ps object.
withSampW	Whether to return weights with sample weights multiplied in, if they were provided in the original ps or mnps call. Default: TRUE.

Details

Weights for ATT are 1 for the treatment cases and p/(1-p) for the control cases. Weights for ATE are 1/p for the treatment cases and 1/(1-p) for the control cases.

Value

Returns a vector of weights.

See Also

ps, mnps

---

get.weights.num   *Get numerators to stabilize propensity score weights for 'iptw' fits.*

Description

Forms numerators to stabilize weights for an iptw object.

Usage

```
get.weights.num(iptw, fitList)
```

Arguments

iptw   An 'iptw" object.

fitList   A list containing objects with an associated "fitted" function.

Value

Returns numerator of stabilized weights to be used in conjunction with 'get.weights.unstab'

See Also

[iptw]

---

get.weights.unstab   *Extract unstabilized propensity score weights for 'iptw' fits*

Description

Extracts propensity score weights from an 'iptw' or 'mniptw' object.

Usage

```
get.weights.unstab(x, stop.method = NULL, withSampW = TRUE)
```

Arguments

x   An 'iptw' or 'mniptw' object.

stop.method   The twop method used for the fit of interest.

withSampW   Returns weights with sample weights multiplied in, if they were provided in the
                original 'iptw' call. Default: 'TRUE'.

Details

Weights are the reciprocal of the product of the probability of receiving the treatment received.

Value

Returns a data.frame of weights.

See Also

[iptw]

---

iptw	*Inverse probability of treatment weighting for marginal structural models.*

Description

`iptw` calculates propensity scores for sequential treatments using gradient boosted logistic regression and diagnoses the resulting propensity scores using a variety of methods

Usage

```
iptw(
  formula,
  data,
  timeInvariant = NULL,
  cumulative = TRUE,
  timeIndicators = NULL,
  ID = NULL,
  priorTreatment = TRUE,
  n.trees = 10000,
  interaction.depth = 3,
  shrinkage = 0.01,
  bag.fraction = 1,
  n.minobsinnode = 10,
  perm.test.iters = 0,
  print.level = 2,
  verbose = TRUE,
  stop.method = c("es.max"),
  sampw = NULL,
  version = "gbm",
  ks.exact = NULL,
  n.keep = 1,
  n.grid = 25,
  ...
)
```

Arguments

formula	Either a single formula (long format) or a list with formulas.
data	The dataset, includes treatment assignment as well as covariates.
timeInvariant	An optional formula (with no left-hand variable) specifying time-invariant charar-acteristics.
cumulative	If TRUE, the time t model includes time-varying characteristics from times 1 through t-1. Default: TRUE.
timeIndicators	For long format fits, a vector of times for each observation.
ID	For long format fits, a vector of numeric identifiers for unique analytic units.
priorTreatment	For long format fits, includes treatment levels from previous times if TRUE. This argument is ignored for wide format fits. Default: TRUE.
n.trees	Number of gbm iterations passed on to [gbm::gbm()]().
interaction.depth	
	A positive integer denoting the tree depth used in gradient boosting. Default: 3.
shrinkage	A numeric value between 0 and 1 denoting the learning rate. See [gbm]() for more details. Default: 0.01.
bag.fraction	A numeric value between 0 and 1 denoting the fraction of the observations randomly selected in each iteration of the gradient boosting algorithm to propose the next tree. See [gbm]() for more details. Default: 1.0.
n.minobsinnode	An integer specifying the minimum number of observations in the terminal nodes of the trees used in the gradient boosting. See [gbm]() for more details. Default: 10.
perm.test.iters	
	A non-negative integer giving the number of iterations of the permutation test for the KS statistic. If perm.test.iters=0 then the function returns an analytic approximation to the p-value. Setting perm.test.iters=200 will yield precision to within 3% if the true p-value is 0.05. Use perm.test.iters=500 to be within 2%. Default: 0.
print.level	The amount of detail to print to the screen. Default: 2.
verbose	If TRUE, lots of information will be printed to monitor the the progress of the fitting. Default: TRUE.
stop.method	A method or methods of measuring and summarizing balance across pretreatment variables. Current options are ks.mean, ks.max, es.mean, and es.max. ks refers to the Kolmogorov-Smirnov statistic and es refers to standardized effect size. These are summarized across the pretreatment variables by either the maximum (.max) or the mean (.mean). Default: c("es.max").
sampw	Optional sampling weights.
version	"gbm", "xgboost", or "legacy", indicating which version of the twang package to use.
	"gbm" uses gradient boosting from the [gbm]() package.
	"xgboost" uses gradient boosting from the [xgboost]() package.
	"legacy" uses the prior implementation of the [ps]() function.

Default: "gbm".

ks.exact	NULL or a logical indicating whether the Kolmogorov-Smirnov p-value should be based on an approximation of exact distribution from an unweighted two-sample Kolmogorov-Smirnov test. If NULL, the approximation based on the exact distribution is computed if the product of the effective sample sizes is less than 10,000. Otherwise, an approximation based on the asymptotic distribution is used. **Warning:** setting ks.exact = TRUE will add substantial computation time for larger sample sizes. Default: NULL.
n.keep	A numeric variable indicating the algorithm should only consider every n.keep-th iteration of the propensity score model and optimize balance over this set instead of all iterations. Default: 1.
n.grid	A numeric variable that sets the grid size for an initial search of the region most likely to minimize the stop.method. A value of n.grid=50 uses a 50 point grid from 1:n.trees. It finds the minimum, say at grid point 35. It then looks for the actual minimum between grid points 34 and 36. If specified with n.keep>1, n.grid corresponds to a grid of points on the kept iterations as defined by 'n.keep. Default: 25.
...	Additional arguments that are passed to ps function.

Details

For user more comfortable with the options of [xgboost::xgboost()](#), the options for iptw controlling the behavior of the gradient boosting algorithm can be specified using the [xgboost](#) naming scheme. This includes nrounds, max_depth, eta, and subsample. In addition, the list of parameters passed to [xgboost](#) can be specified with params.

Value

Returns an object of class iptw, a list containing

psList A list of [ps](#) objects with length equal to the number of time periods.

estimand The specified estimand.

stop.methods The stopping rules used to optimize iptw balance.

nFits The number of [ps](#) objects (i.e., the number of distinct time points).

uniqueTimes The unique times in the specified model.

See Also

[ps](#), [mnps](#), [gbm](#), [xgboost](#), [plot](#), [bal.table](#)

---

iptwExLong   *Example data for iptw function (long version)*

Description

These data are simulated to demonstrate the iptw function in the "long" data format.

Usage

```
data(lindner)
```

Format

A list with a covariate matrix and outcomes.

covariates Time-invariant covariates are gender and age. The time-varying covariate is use. The reatment indicator is given by tx. An individual level identifier is given in ID, and the time period is time.

outcome Vector of post-treatment outcomes.

---

iptwExWide   *Example data for iptw function (wide version)*

Description

These data are simulated to demonstrate the iptw function in the "wide" data format.

Usage

```
data(lindner)
```

Format

A list with a covariate matrix and outcomes.

gender Gender.

age Age.

use0 Baseline substance use.

use1 Use following first time period treatment.

use2 Use following second time period treatment.

tx1 Treatment indicator (first time period).

tx2 Treatment indicator (second time period).

tx3 Treatment indicator (third time period).

covariates Time-invariant covariates are gender and age. The time-varying covariate is use. The reatment indicator is given by tx. An individual level identifier is given in ID, and the time period is time.

outcome Post-treatment outcomes.

---

lalonde   *Lalonde's National Supported Work Demonstration data*

Description

One of the datasets used by Dehejia and Wahba in their paper "Causal Effects in Non-Experimental Studies: Reevaluating the Evaluation of Training Programs." Also used as an example dataset in the `MatchIt` package.

Usage

```
data(lalonde)
```

Format

A data frame with 614 observations on the following 10 variables.

`treat` 1 if treated in the National Supported Work Demonstration, 0 if from the Current Population Survey

`age` age

`educ` years of education

`black` 1 if black, 0 otherwise

`hispan` 1 if Hispanic, 0 otherwise

`married` 1 if married, 0 otherwise

`nodegree` 1 if no degree, 0 otherwise

`re74` earnings in 1974 (pretreatment)

`re75` earnings in 1975 (pretreatment)

`re78` earnings in 1978 (outcome)

Source

http://www.columbia.edu/~rd247/nswdata.html http://cran.r-project.org/src/contrib/Descriptions/MatchIt.html

References

Lalonde, R. (1986). Evaluating the econometric evaluations of training programs with experimental data. American Economic Review 76: 604-620.

Dehejia, R.H. and Wahba, S. (1999). Causal Effects in Nonexperimental Studies: Re-Evaluating the Evaluation of Training Programs. Journal of the American Statistical Association 94: 1053-1062.

lindner	*Lindner Center data on 996 PCI patients analyzed by Kereiakes et al. (2000)*

Description

These data are adapted from the `lindner` dataset in the `USPS` package. The description comes from that package, except for the variable `sixMonthSurvive`, which is a recode of `lifepres`

Data from an observational study of 996 patients receiving an initial Percutaneous Coronary Intervention (PCI) at Ohio Heart Health, Christ Hospital, Cincinnati in 1997 and followed for at least 6 months by the staff of the Lindner Center. The patients thought to be more severely diseased were assigned to treatment with abciximab (an expensive, high-molecular-weight IIb/IIIa cascade blocker); in fact, only 298 (29.9 percent) of patients received usual-care-alone with their initial PCI.

Usage

```
data(lindner)
```

Format

A data frame of 10 variables collected on 996 patients; no NAs.

lifepres Mean life years preserved due to survival for at least 6 months following PCI; numeric value of either 11.4 or 0.

cardbill Cardiac related costs incurred within 6 months of patient's initial PCI; numeric value in 1998 dollars; costs were truncated by death for the 26 patients with lifepres == 0.

abcix Numeric treatment selection indicator; 0 implies usual PCI care alone; 1 implies usual PCI care deliberately augmented by either planned or rescue treatment with abciximab.

stent Coronary stent deployment; numeric, with 1 meaning YES and 0 meaning NO.

height Height in centimeters; numeric integer from 108 to 196.

female Female gender; numeric, with 1 meaning YES and 0 meaning NO.

diabetic Diabetes mellitus diagnosis; numeric, with 1 meaning YES and 0 meaning NO.

acutemi Acute myocardial infarction within the previous 7 days; numeric, with 1 meaning YES and 0 meaning NO.

ejecfrac Left ejection fraction; numeric value from 0 percent to 90 percent.

ves1proc Number of vessels involved in the patient's initial PCI procedure; numeric integer from 0 to 5.

sixMonthSurvive Survival at six months — a recoded version of `lifepres`.

References

Kereiakes DJ, Obenchain RL, Barber BL, et al. Abciximab provides cost effective survival advantage in high volume interventional practice. *Am Heart J* 2000; **140**: 603-610.

Obenchain RL. (2009) **USPSinR.pdf** ../R_HOME/library/USPS 40 pages.

---

means.table   *Extract table of means from an'mnps' object*

Description

Extracts table of means from an mnps object.

Usage

```
means.table(mnps, stop.method = 1, includeSD = FALSE, digits = NULL)
```

Arguments

mnps	An 'mnps' object.
stop.method	Indicates which set of weights to retrieve from the 'ps' object. Either the name of the stop.method used, or a natural number with 1, for example, . indicating the first stop.method specified.
includeSD	Indicates whether standard deviations as well as means are to be displayed. By default, they are not displayed.
digits	If not 'NULL', results will be rounded to the specified number of digits.

Details

Displays a table with weighted and unweighted means and standardized effect sizes, and – if requested – standard deviations.

Value

'A table of means, standardized effect sizes, and perhaps standard deviations, by treatment group.

See Also

[mnps]

---

mnIptwExLong   *Example data for iptw function (long version, more than two treatments).*

Description

These data are simulated to demonstrate the iptw function in the "long" data format.

Usage

```
data(lindner)
```

Format

A list with a covariate matrix and outcomes.

covariates Time-invariant covariates are gender and age. The time-varying covariate is use. The reatment indicator is given by tx. An individual level identifier is given in ID, and the time period is time.

outcome Vector of post-treatment outcomes.

---

mnIptwExWide	*Example data for iptw function (wide version, more than two treatments)*

Description

These data are simulated to demonstrate the iptw function in the "wide" data format.

Usage

```
data(lindner)
```

Format

A list with a covariate matrix and outcomes.

gender Gender.

age Age.

use0 Baseline substance use.

use1 Use following first time period treatment.

use2 Use following second time period treatment.

tx1 Treatment indicator (first time period).

tx2 Treatment indicator (second time period).

tx3 Treatment indicator (third time period).

covariates Time-invariant covariates are gender and age. The time-varying covariate is use. The reatment indicator is given by tx. An individual level identifier is given in ID, and the time period is time.

outcome Post-treatment outcomes.

---

mnps   *Propensity score estimation for multiple treatments*

Description

mnps calculates propensity scores for more than two treatment groups using gradient boosted logistic regression, and diagnoses the resulting propensity scores using a variety of methods.

Usage

```
mnps(
  formula,
  data,
  n.trees = 10000,
  interaction.depth = 3,
  shrinkage = 0.01,
  bag.fraction = 1,
  n.minobsinnode = 10,
  perm.test.iters = 0,
  print.level = 2,
  verbose = TRUE,
  estimand = "ATE",
  stop.method = c("es.max"),
  sampw = NULL,
  version = "gbm",
  ks.exact = NULL,
  n.keep = 1,
  n.grid = 25,
  treatATT = NULL,
  ...
)
```

Arguments

formula	A formula for the propensity score model with the treatment indicator on the left side of the formula and the potential confounding variables on the right side.
data	The dataset, includes treatment assignment as well as covariates.
n.trees	Number of gbm iterations passed on to [gbm::gbm()]. Default: 10000.
interaction.depth	
	A positive integer denoting the tree depth used in gradient boosting. Default: 3.
shrinkage	A numeric value between 0 and 1 denoting the learning rate. See [gbm] for more details. Default: 0.01.
bag.fraction	A numeric value between 0 and 1 denoting the fraction of the observations randomly selected in each iteration of the gradient boosting algorithm to propose the next tree. See [gbm] for more details. Default: 1.0.

n.minobsinnode   An integer specifying the minimum number of observations in the terminal
                 nodes of the trees used in the gradient boosting. See [gbm](gbm) for more details. De-
                 fault: 10.

perm.test.iters

                 A non-negative integer giving the number of iterations of the permutation test
                 for the KS statistic. If perm.test.iters=0 then the function returns an analytic
                 approximation to the p-value. Setting perm.test.iters=200 will yield preci-
                 sion to within 3% if the true p-value is 0.05. Use perm.test.iters=500 to be
                 within 2%. Default: 0.

print.level   The amount of detail to print to the screen. Default: 2.

verbose   If TRUE, lots of information will be printed to monitor the the progress of the
                 fitting. Default: TRUE.

estimand   "ATE" (average treatment effect) or "ATT" (average treatment effect on the treated)
                 : the causal effect of interest. ATE estimates the change in the outcome if the
                 treatment were applied to the entire population versus if the control were ap-
                 plied to the entire population. ATT estimates the analogous effect, averaging
                 only over the treated population. Default: "ATE".

stop.method   A method or methods of measuring and summarizing balance across pretreat-
                 ment variables. Current options are ks.mean, ks.max, es.mean, and es.max.
                 ks refers to the Kolmogorov-Smirnov statistic and es refers to standardized ef-
                 fect size. These are summarized across the pretreatment variables by either the
                 maximum (.max) or the mean (.mean). Default: c("es.mean").

sampw   Optional sampling weights.

version   "gbm", "xgboost", or "legacy", indicating which version of the twang package
                 to use.

                 "gbm" uses gradient boosting from the [gbm](gbm) package.

                 "xgboost" uses gradient boosting from the xgboost package.

                 "legacy" uses the prior implementation of the [ps](ps) function.

                 Default: "gbm".

ks.exact   NULL or a logical indicating whether the Kolmogorov-Smirnov p-value should be
                 based on an approximation of exact distribution from an unweighted two-sample
                 Kolmogorov-Smirnov test. If NULL, the approximation based on the exact dis-
                 tribution is computed if the product of the effective sample sizes is less than
                 10,000. Otherwise, an approximation based on the asymptotic distribution is
                 used. **Warning:** setting ks.exact = TRUE will add substantial computation
                 time for larger sample sizes. Default: NULL.

n.keep   A numeric variable indicating the algorithm should only consider every n.keep-
                 th iteration of the propensity score model and optimize balance over this set
                 instead of all iterations. Default: 1.

n.grid   A numeric variable that sets the grid size for an initial search of the region
                 most likely to minimize the stop.method. A value of n.grid=50 uses a 50
                 point grid from 1:n.trees. It finds the minimum, say at grid point 35. It then
                 looks for the actual minimum between grid points 34 and 36. If specified with
                 n.keep>1, n.grid corresponds to a grid of points on the kept iterations as de-
                 fined by n.keep. Default: 25.

treatATT	If the estimand is specified to be ATT, this argument is used to specify which treatment condition is considered 'the treated'. It must be one of the levels of the treatment variable. It is ignored for ATE analyses.
...	Additional arguments that are passed to [ps](#) function.

Details

For user more comfortable with the options of [xgboost::xgboost()](#), the options for mnps controlling the behavior of the gradient boosting algorithm can be specified using the [xgboost](#) naming scheme. This includes nrounds, max_depth, eta, and subsample. In addition, the list of parameters passed to [xgboost](#) can be specified with params.

Note that unlike earlier versions of twang, the plotting functions are no longer included in the mnps function. See [plot](#) for details of the plots.

Value

Returns an object of class mnps, which consists of the following.

psList A list of [ps](#) objects with length equal to the number of time periods.

nFits The number of [ps](#) objects (i.e., the number of distinct time points).

estimand The specified estimand.

treatATT For ATT fits, the treatment category that is considered "the treated".

treatLev The levels of the treatment variable.

levExceptTreatAtt The levels of the treatment variable, excluding the treatATT level.

data The data used to fit the model.

treatVar The vector of treatment indicators.

stopMethods The stopping rules specified in the call to mnps.

sampw Sampling weights provided to mnps, if any.

Author(s)

Lane Burgette '<burgette@rand.org>', Beth Ann Griffin '<bethg@rand.org>', Dan Mc- Caffrey '<danielm@rand.org>'

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

[ps](#), [gbm](#), [xgboost](#), [plot](#), [bal.table](#)

---

plot.dxwts   *Plot* dxwts

Description

Plot dxwts

Usage

```
## S3 method for class 'dxwts'
plot(x, plots = "es", ...)
```

Arguments

x   An dxwts object.

plots   An indicator of which type of plot is desired. The options are

- "optimize" or 1 A plot of the balance criteria as a function of the GBM iteration.
- "boxplot" or 2 Boxplots of the propensity scores for the treatment and control cases
- "es" or 3 Plots of the standardized effect size of the pre-treatment variables before and after reweighing
- "t" or 4 Plots of the p-values from t-statistics comparing means of treated and control subjects for pretreatment variables, before and after weighting.
- "ks" or 5 Plots of the p-values from Kolmogorov-Smirnov statistics comparing distributions of pretreatment variables of treated and control subjects, before and after weighting.

...   Additional arguments.

---

plot.iptw   *Plots for* iptw *objects*

Description

This function produces a collection of diagnostic plots for iptw objects.

Usage

```
## S3 method for class 'iptw'
plot(
  x,
  plots = "optimize",
  subset = NULL,
  color = TRUE,
```

```
    timePeriods = NULL,
    multiPage = FALSE,
    figureRows = NULL,
    hline = c(0.1, 0.5, 0.8),
    ...
)
```

Arguments

x	An `iptw` object.
plots	An indicator of which type of plot is desired. The options are

- `"optimize"` or `1` A plot of the balance criteria as a function of the GBM iteration.
- `"boxplot"` or `2` Boxplots of the propensity scores for the treatment and control cases
- `"es"` or `3` Plots of the standardized effect size of the pre-treatment variables before and after reweighing
- `"t"` or `4` Plots of the p-values from t-statistics comparing means of treated and control subjects for pretreatment variables, before and after weighting.
- `"ks"` or `5` Plots of the p-values from Kolmogorov-Smirnov statistics comparing distributions of pretreatment variables of treated and control subjects, before and after weighting.

subset	Used to restrict which of the `stop.methods` will be used in the figure. For example `subset = c(1,3)` would indicate that the first and third `stop.methods` (in alphabetical order of those specified in the original call to `iptw`) should be included in the figure.
color	If `color = FALSE`, figures will be gray scale. Default: `TRUE`.
timePeriods	The number of distinct time points. If `NULL`, this is assumed to be the number of `ps` objects (i.e., the number of distinct time points).
multiPage	When multiple frames of a figure are produced, `multiPage = TRUE` will print each frame on a different page. This is intended for situations where the graphical output is being saved to a file. Default: `FALSE`.
figureRows	The figure rows, passed to displayPlots. Default: `NULL`.
hline	Arguments passed to `panel.abline`.
...	Additional arguments.

Details

This function produces lattice-style graphics of diagnostic plots.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

iptw

---

plot.mniptw   *Plot* mniptw

Description

Plot mniptw

Usage

```
## S3 method for class 'mniptw'
plot(
  x,
  plots = "optimize",
  pairwiseMax = TRUE,
  figureRows = NULL,
  color = TRUE,
  subset = NULL,
  treatments = NULL,
  singlePlot = NULL,
  multiPage = FALSE,
  timePeriods = NULL,
  hline = c(0.1, 0.5, 0.8),
  ...
)
```

Arguments

x	An iptw object.
plots	An indicator of which type of plot is desired. The options are

- "optimize" or 1 A plot of the balance criteria as a function of the GBM iteration.
- "boxplot" or 2 Boxplots of the propensity scores for the treatment and control cases
- "es" or 3 Plots of the standardized effect size of the pre-treatment variables before and after reweighing
- "t" or 4 Plots of the p-values from t-statistics comparing means of treated and control subjects for pretreatment variables, before and after weighting.
- "ks" or 5 Plots of the p-values from Kolmogorov-Smirnov statistics comparing distributions of pretreatment variables of treated and control subjects, before and after weighting.

pairwiseMax	If FALSE, the plots for the underlying ps fits will be returned. Otherwise, pairwise maxima will be returned.

figureRows	The figure rows, passed to [displayPlots](#). Default: NULL.
color	If color = FALSE, figures will be gray scale. Default: TRUE.
subset	Used to restrict which of the stop.methods will be used in the figure. For example subset = c(1,3) would indicate that the first and third stop.methods (in alphabetical order of those specified in the original call to iptw) should be included in the figure.
treatments	Only applicable when pairwiseMax is FALSE and plots 3, 4, and 5. If left at NULL, panels for all treatment pairs are created. If one level of the treatment variable is specified, plots comparing that treatment to all others are produced. If two levels are specified, a comparison for that single pair is produced.
singlePlot	For Plot calls that produce multiple plots, specifying an integer value of singlePlot will return only the corresponding plot. E.g., specifying singlePlot = 2 will return the second plot.
multiPage	When multiple frames of a figure are produced, multiPage = TRUE will print each frame on a different page. This is intended for situations where the graphical output is being saved to a file. Default: FALSE.
timePeriods	The number of distinct time points. If NULL, this is assumed to be the number of ps objects (i.e., the number of distinct time points).
hline	Arguments passed to panel.abline.
...	Additional arguments.

---

plot.mnps	*Plots for* mnps *objects*

Description

This function produces a collection of diagnostic plots for mnps objects.

Usage

```
## S3 method for class 'mnps'
plot(
  x,
  plots = "optimize",
  pairwiseMax = TRUE,
  figureRows = NULL,
  color = TRUE,
  subset = NULL,
  treatments = NULL,
  singlePlot = NULL,
  multiPage = FALSE,
  time = NULL,
  print = TRUE,
  hline = c(0.1, 0.5, 0.8),
  ...
)
```

Arguments

x	An mnps object.
plots	An indicator of which type of plot is desired. The options are

- "optimize" or 1 A plot of the balance criteria as a function of the GBM iteration.
- "boxplot" or 2 Boxplots of the propensity scores for the treatment and control cases
- "es" or 3 Plots of the standardized effect size of the pre-treatment variables before and after reweighing
- "t" or 4 Plots of the p-values from t-statistics comparing means of treated and control subjects for pretreatment variables, before and after weighting.
- "ks" or 5 Plots of the p-values from Kolmogorov-Smirnov statistics comparing distributions of pretreatment variables of treated and control subjects, before and after weighting.

pairwiseMax	If FALSE, the plots for the underlying ps fits will be returned. Otherwise, pairwise maxima will be returned.
figureRows	The number of rows of figures that should be used. If left as NULL, twang tries to find a reasonable value.
color	If color = FALSE, figures will be gray scale. Default: TRUE.
subset	Used to restrict which of the stop.methods will be used in the figure. For example subset = c(1,3) would indicate that the first and third stop.methods (in alphabetical order of those specified in the original call to mnps) should be included in the figure.
treatments	Only applicable when pairwiseMax is FALSE and plots 3, 4, and 5. If left at NULL, panels for all treatment pairs are created. If one level of the treatment variable is specified, plots comparing that treatment to all others are produced. If two levels are specified, a comparison for that single pair is produced.
singlePlot	For Plot calls that produce multiple plots, specifying an integer value of singlePlot will return only the corresponding plot. E.g., specifying singlePlot = 2 will return the second plot.
multiPage	When multiple frames of a figure are produced, multiPage = TRUE will print each frame on a different page. This is intended for situations where the graphical output is being saved to a file.
time	For use with iptw.
print	If FALSE, the figure is returned but not printed. Default: TRUE.
hline	Arguments passed to panel.abline.
...	Additional arguments.

Details

This function produces lattice-style graphics of diagnostic plots.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

[mnps](#)

---

plot.ps	*Plots for* ps *objects*

Description

This function produces a collection of diagnostic plots for ps objects.

Usage

```
## S3 method for class 'ps'
plot(x, plots = "optimize", subset = NULL, color = TRUE, ...)
```

Arguments

x   A ps object.

plots   An indicator of which type of plot is desired. The options are

- `"optimize"` or 1 A plot of the balance criteria as a function of the GBM iteration.
- `"boxplot"` or 2 Boxplots of the propensity scores for the treatment and control cases
- `"es"` or 3 Plots of the standardized effect size of the pre-treatment variables before and after reweighing
- `"t"` or 4 Plots of the p-values from t-statistics comparing means of treated and control subjects for pretreatment variables, before and after weighting.
- `"ks"` or 5 Plots of the p-values from Kolmogorov-Smirnov statistics comparing distributions of pretreatment variables of treated and control subjects, before and after weighting.

subset   If multiple stop.method rules were used in the ps() call, subset restricts the plots of a subset of the stopping rules that were employed. This argument expects a subset of the integers from 1 to k, if k stop.methods were used.

color   If color = FALSE, figures will be gray scale. Default: TRUE.

...   Additional arguments.

Details

This function produces lattice-style graphics of diagnostic plots.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

ps

---

print.dxwts	*Default print statement for* dxwts *class*

Description

Default print statement for dxwts class

Usage

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

Arguments

x	A dxwts object
...	Additional arguments.

---

print.iptw	*Default print statement for* iptw *class*

Description

Default print statement for iptw class

Usage

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

Arguments

x	A iptw object
...	Additional arguments.

---

print.mniptw   *Default print statement for* mniptw *class*

Description

Default print statement for mniptw class

Usage

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

Arguments

x	A mniptw object
...	Additional arguments.

---

print.mnps   *Default print statement for* mnps *class*

Description

Default print statement for mnps class

Usage

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

Arguments

x	A mnps object
...	Additional arguments.

---

print.ps   *Default print statement for* ps *class*

Description

Default print statement for ps class

Usage

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

Arguments

x   An ps object

...   Additional arguments.

---

print.summary.iptw   *Produces a summary table for* iptw *object*

Description

Produces a summary table for iptw object

Usage

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

Arguments

x   An iptw object

...   Additional arguments.

---

print.summary.mniptw   *Produces a summary table for* mniptw *object*

Description

Produces a summary table for mniptw object

Usage

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

Arguments

x   An mniptw object

...   Additional arguments.

---

print.summary.mnps   *Produces a summary table for* mnps *object*

Description

Produces a summary table for mnps object

Usage

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

Arguments

x   An mnps object

...   Additional arguments.

print.summary.ps	*Produces a summary table for* ps *object*

Description

Produces a summary table for ps object

Usage

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

Arguments

x	An ps object
...	Additional arguments.

ps	*Gradient boosted propensity score estimation*

Description

ps calculates propensity scores using gradient boosted logistic regression and diagnoses the resulting propensity scores using a variety of methods

Usage

```
ps(
  formula = formula(data),
  data,
  n.trees = 10000,
  interaction.depth = 3,
  shrinkage = 0.01,
  bag.fraction = 1,
  n.minobsinnode = 10,
  perm.test.iters = 0,
  print.level = 2,
  verbose = TRUE,
  estimand = "ATE",
  stop.method = c("ks.mean", "es.mean"),
  sampw = NULL,
  version = "gbm",
  ks.exact = NULL,
  n.keep = 1,
  n.grid = 25,
```

```
    keep.data = TRUE,
    ...
  )
```

Arguments

formula
: An object of class [formula](#): a symbolic description of the propensity score model to be fit with the treatment indicator on the left side of the formula and the potential confounding variables on the right side.

data
: A dataset that includes the treatment indicator as well as the potential confounding variables.

n.trees
: Number of gbm iterations passed on to [gbm::gbm()](#). Default: 10000.

interaction.depth
: A positive integer denoting the tree depth used in gradient boosting. Default: 3.

shrinkage
: A numeric value between 0 and 1 denoting the learning rate. See [gbm](#) for more details. Default: 0.01.

bag.fraction
: A numeric value between 0 and 1 denoting the fraction of the observations randomly selected in each iteration of the gradient boosting algorithm to propose the next tree. See [gbm](#) for more details. Default: 1.0.

n.minobsinnode
: An integer specifying the minimum number of observations in the terminal nodes of the trees used in the gradient boosting. See [gbm](#) for more details. Default: 10.

perm.test.iters
: A non-negative integer giving the number of iterations of the permutation test for the KS statistic. If perm.test.iters=0 then the function returns an analytic approximation to the p-value. Setting perm.test.iters=200 will yield precision to within 3% if the true p-value is 0.05. Use perm.test.iters=500 to be within 2%. Default: 0.

print.level
: The amount of detail to print to the screen. Default: 2.

verbose
: If TRUE, lots of information will be printed to monitor the the progress of the fitting. Default: TRUE.

estimand
: "ATE" (average treatment effect) or "ATT" (average treatment effect on the treated) : the causal effect of interest. ATE estimates the change in the outcome if the treatment were applied to the entire population versus if the control were applied to the entire population. ATT estimates the analogous effect, averaging only over the treated population. Default: "ATE".

stop.method
: A method or methods of measuring and summarizing balance across pretreatment variables. Current options are ks.mean, ks.max, es.mean, and es.max. ks refers to the Kolmogorov-Smirnov statistic and es refers to standardized effect size. These are summarized across the pretreatment variables by either the maximum (.max) or the mean (.mean). Default: c("ks.mean", "es.mean").

sampw
: Optional sampling weights.

version
: "gbm", "xgboost", or "legacy", indicating which version of the twang package to use.

  "gbm" uses gradient boosting from the [gbm](#) package,

"xgboost" uses gradient boosting from the [xgboost](#) package, and
"legacy" uses the prior implementation of the ps function.

Default: "gbm".

ks.exact	NULL or a logical indicating whether the Kolmogorov-Smirnov p-value should be based on an approximation of exact distribution from an unweighted two-sample Kolmogorov-Smirnov test. If NULL, the approximation based on the exact distribution is computed if the product of the effective sample sizes is less than 10,000. Otherwise, an approximation based on the asymptotic distribution is used. **Warning:** setting ks.exact = TRUE will add substantial computation time for larger sample sizes. Default: NULL.
n.keep	A numeric variable indicating the algorithm should only consider every n.keep-th iteration of the propensity score model and optimize balance over this set instead of all iterations. Default: 1.
n.grid	A numeric variable that sets the grid size for an initial search of the region most likely to minimize the stop.method. A value of n.grid=50 uses a 50 point grid from 1:n.trees. It finds the minimum, say at grid point 35. It then looks for the actual minimum between grid points 34 and 36. If specified with n.keep>1, n.grid corresponds to a grid of points on the kept iterations as defined by n.keep. Default: 25.
keep.data	A logical variable indicating whether or not the data is saved in the resulting ps object. Default: TRUE.
...	Additional arguments that are passed to ps function.

Details

For user more comfortable with the options of [xgboost::xgboost()](#), the options for ps controlling the behavior of the gradient boosting algorithm can be specified using the [xgboost](#) naming scheme. This includes nrounds, max_depth, eta, and subsample. In addition, the list of parameters passed to [xgboost](#) can be specified with params.

Note that unlike earlier versions of 'twang', the plotting functions are no longer included in the ps function. See [plot](#) for details of the plots.

Value

Returns an object of class ps, a list containing

gbm.obj The returned [gbm](#) or [xgboost](#) object.

treat The vector of treatment indicators.

treat.var The treatment variable.

desc A list containing balance tables for each method selected in stop.methods. Includes a component for the unweighted analysis names "unw". Each desc component includes a list with the following components

    ess The effective sample size of the control group.

    n.treat The number of subjects in the treatment group.

    n.ctrl The number of subjects in the control group.

max.es The largest effect size across the covariates.

mean.es The mean absolute effect size.

max.ks The largest KS statistic across the covariates.

mean.ks The average KS statistic across the covariates.

bal.tab a (potentially large) table summarizing the quality of the weights for equalizing the distribution of features across the two groups. This table is best extracted using the [bal.table](#) method. See the help for [bal.table](#) for details on the table's contents.

n.trees The estimated optimal number of gradient boosted iterations to optimize the loss function for the associated stop.methods.

ps a data frame containing the estimated propensity scores. Each column is associated with one of the methods selected in stop.methods.

w a data frame containing the propensity score weights. Each column is associated with one of the methods selected in stop.methods. If sampling weights are given then these are incorporated into these weights.

estimand The estimand of interest (ATT or ATE).

datestamp Records the date of the analysis.

parameters Saves the ps call.

alerts Text containing any warnings accumulated during the estimation.

iters A sequence of iterations used in the GBM fits used by [plot](#) function.

balance The balance measures for the pretreatment covariates used in plotting, with a column for each stop.method.

balance.ks The KS balance measures for the pretreatment covariates used in plotting, with a column for each covariate.

balance.es The standard differences for the pretreatment covariates used in plotting, with a column for each covariate.

ks The KS balance measures for the pretreatment covariates on a finer grid, with a column for each covariate.

es The standard differences for the pretreatment covariates on a finer grid, with a column for each covariate.

n.trees Maximum number of trees considered in GBM fit.

data Data as specified in the data argument.

References

Dan McCaffrey, G. Ridgeway, Andrew Morral (2004). "Propensity Score Estimation with Boosted Regression for Evaluating Adolescent Substance Abuse Treatment", *Psychological Methods* 9(4):403-425.

See Also

[gbm](#), [xgboost](#), [plot](#), [bal.table](#)

---

raceprofiling   *Traffic stop data*

Description

Simulated example data for assessing race bias in traffic stop outcomes

Usage

```
data(raceprofiling)
```

Format

A data frame with 5000 observations on the following 10 variables.

id an ID for each traffic stop

nhood a factor indicating the neighborhood in which the stop occurred.

reason The reason for the stop, mechanical/registration violations, dangerous moving violation, non-dangerous moving violation

resident an indicator whether the driver is a resident of the city

age driver's age

male an indicator whether the driver was male

race the race of the driver, with levels A, B, H, W

hour the hour of the stop (24-hour clock)

month and ordered factor indicating in which month the stop took place

citation an indicator of whether the driver received a citation

Source

This is simulated data to demonstrate how to use twang to adjust estimates of racial bias for important factors. This dataset does not represent real data from any real law enforcement agency.

References

G. Ridgeway (2006). "Assessing the effect of race bias in post-traffic stop outcomes using propensity scores," *Journal of Quantitative Criminology* 22(1).

Examples

```
data(raceprofiling)

# the first five lines of the dataset
raceprofiling[1:5,]
```

---

sensitivity	*Function to run sensitivity analysis described in Ridgeway's paper; currently works only for ATT.*

Description

Performs the sensitivity analyses described in Ridgeway (2006). This is a beta version of this functionality. Please let the developers know if you have problems with it.

Usage

```
sensitivity(ps1, data, outcome, order.by.importance = TRUE, verbose = TRUE)
```

Arguments

ps1	A 'ps' object.
data	The dataset including the outcomes
outcome	The outcome of interest.
order.by.importance	
	Orders the output by relative importance of covariates.
verbose	If 'TRUE', extra information will be printed.

Value

Returns the following * 'tx' Summary for treated observations. * 'ctrl' Summary for control observations.

References

Ridgeway, G. (2006). "The effect of race bias in post-traffic stop outcomes using propensity scores", *Journal of Quantitative Criminology* 22(1):1-29.

---

stop.methods	*Stop methods (e.g. "es.mean", "ks.mean", etc.) object, used only for backward compatibility*

Description

In older versions of twang, the 'ps' function specified the 'stop.method' in a different manner. This 'stop.methods' object is used to ensure backward compatibility; new twang users should not make use of it.

Usage

```
stop.methods
```

Format

An object of class matrix (inherits from array) with 1 rows and 6 columns.

Details

This is merely a vector with the names of the stopping rules.

---

summary.iptw   *Summarize a* iptw *object*

Description

Computes summary information about a stored iptw object

Usage

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

Arguments

object   An iptw object.

...   Additional arguments.

Details

Compresses the information in the desc component of the iptw object into a short summary table describing the size of the dataset and the quality of the propensity score weights.

Value

See iptw for details on the returned table.

See Also

iptw

---

summary.mniptw   *Summarize a* mniptw *object*

Description

Summarize a mniptw object

Usage

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

Arguments

object   A mniptw object.

...   Additional arguments.

---

summary.mnps   *Summarize a* mnps *object*

Description

Computes summary information about a stored mnps object

Usage

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

Arguments

object   An mnps object.

...   Additional arguments.

Details

Compresses the information in the desc component of the mnps object into a short summary table describing the size of the dataset and the quality of the propensity score weights.

Value

See mnps for details on the returned table.

See Also

mnps

---

summary.ps *Summarize a* ps *object*

Description

Computes summary information about a stored ps object

Usage

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

Arguments

object   An ps object.

...   Additional arguments.

Details

Compresses the information in the desc component of the ps object into a short summary table describing the size of the dataset and the quality of the propensity score weights.

Value

See ps for details on the returned table.

See Also

ps

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