Package 'rnr'

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Type Package

Title Rosenbaum and Rubin Sensitivity
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Description Apply sensitivity analysis for offline policy evaluation, as implemented in Jung et al. (2017) <arxiv:1702.04690> based on Rosenbaum and Rubin (1983) http://www.jstor.org/stable/2345524>.</arxiv:1702.04690>
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rnr

rnr: A package for computing Rosenbaum and Rubin sensitivity

Description

The rnr package provides functions for computing sensitivity of counterfactual estimates under assumptions of unobserved confounding.

sensitize

Generic sensitizing for Rosenbaum & Rubin sensitivity analysis

Description

Generic sensitizing for Rosenbaum & Rubin sensitivity analysis

Usage

```
sensitize(obj, q, dp, d0, d1, ...)
```

Arguments

obj	data to sensitize
q	$p(u = 1 \mid x)$
dp	change in log-odds of treat = 1 if $u = 1$
d0	change in log-odds of response = 1 if treat = 0 and $u = 1$
d1	change in log-odds of response = 1 if treat = 1 and $u = 1$
	additional arguments required to sensitize object

Value

a sensitized object, identical to, or inheriting the class of original obj

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sensitize.data.frame	Compute the sensitivity-adjusted estimates of predicted outcome given
	treatment/control

Description

Compute the sensitivity-adjusted estimates of predicted outcome given treatment/control

Usage

```
## S3 method for class 'data.frame'
sensitize(obj, q, dp, d0, d1, debug = FALSE, ...)
```

Arguments

obj	data frame to analyze; must include columns \$treat: Observed (binary) treatment, e.g., bail_set \$resp_ctl: Predicted probability of positive resp given control, \$resp_trt: Predicted probability of positive resp given treatment, \$p_trt: predicted probability of treatment
q	$p(u = 1 \mid x)$
dp	change in log-odds of treat = 1 if $u = 1$
d0	change in log-odds of response = 1 if treat = 0 and $u = 1$
d1	change in log-odds of response = 1 if treat = 1 and $u = 1$
debug	logical, whether or not to return columns of intermediate variables for debugging purposes
	additional arguments are ignored

Value

A data frame with the columns resp_ctl and resp_trt updated according to the sensitivity parameters. If debug = TRUE, returned data frame will also contain columns of intermediate variables computed for sensitivity, appended with "__" (e.g., gamma__), with the original response estimates renamed as resp_trt_trt__ = resp_trt resp_ctl_ctl__ = resp_ctl

Examples

```
obj <- data.frame(treat = 0, resp_ctl = .2, resp_trt = .3, p_trt = .5) sensitize(obj, q = .5, dp = log(2), d0 = log(2), d1 = log(2))
```

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