Package 'DeepLearningCausal'

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Type Package

Title Causal Inference with Super Learner and Deep Neural Networks

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Description Functions to estimate Conditional Average Treatment Effects (CATE) and Population Average Treatment Effects on the Treated (PATT) from experimental or observational data using the Super Learner (SL) ensemble method and Deep neural networks. The package first provides functions to implement meta-learners such as the Single-learner (S-learner) and Two-learner (T-learner) described in Künzel et al. (2019) <doi:10.1073/pnas.1804597116> for estimating the CATE. The S- and T-learner are each estimated using the SL ensemble method and deep neural networks. It then provides functions to implement the Ottoboni and Poulos (2020) <doi:10.1515/jci-2018-0035> PATT-C estimator to obtain the PATT from experimental data with noncompliance by using the SL ensemble method and deep neural networks.

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Encoding UTF-8

LazyData true

Imports ROCR, caret, neuralnet, SuperLearner, class, xgboost, randomForest, glmnet, gam, e1071, gbm, Hmisc, weights

Suggests testthat, ggplot2, tidyr, dplyr

RoxygenNote 7.2.3

Depends R (>= 4.1.0)

URL https://github.com/hknd23/DeepLearningCausal

BugReports https://github.com/hknd23/DeepLearningCausal/issues

NeedsCompilation no

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Contents

`complier_mod` *Train complier model using ensemble methods*

Description

Train model using group exposed to treatment with compliance as binary outcome variable and covariates.

Usage

```
complier_mod(
  exp.data,
  complier.formula,
  treat.var,
  ID = NULL,
  SL.learners = c("SL.glmnet", "SL.xgboost", "SL.ranger", "SL.nnet", "SL.glm")
)
```

Arguments

exp.data	list object of experimental data.
complier.formula	formula to fit compliance model (c ~ x) using complier variable and covariates
treat.var	string specifying the binary treatment variable
ID	string for name of indentifier variable.
SL.learners	vector of strings for ML classifier algorithms. If left NULL employs extreme gradient boosting, elastic net regression, random forest, and neural nets.

Value

model object of trained model.

---

complier_predict *Complier model prediction*

Description

Predict Compliance from control group in experimental data

Usage

```
complier_predict(complier.mod, exp.data, treat.var, compl.var)
```

Arguments

complier.mod	output from trained ensemble superlearner model
exp.data	data.frame object of experimental dataset
treat.var	string specifying the binary treatment variable
compl.var	string specifying binary complier variable

Value

data.frame object with true compliers, predicted compliers in the control group, and all compliers (actual + predicted).

exp_data *Survey Experiment of Support for Populist Policy*

Description

Shortened version of survey response data that incorporates a vignette survey experiment. The vignette describes an international crisis between country A and B. After reading this vignette, respondents are randomly assigned to the control group or to one of two treatments: policy prescription to said crisis by strong (populist) leader and centrist (non-populist) leader. The respondents are then asked whether they are willing to support the policy decision to fight a war against country A, which is the dependent variable.

Usage

```
data(exp_data)
```

Format

exp_data**:**

A data frame with 257 rows and 12 columns:

female Gender.

age Age of participant.

income Monthly household income.

religion Religious denomination

practicing_religion Importance of religion in life.

education Educational level of participant.

political_ideology Political ideology of participant.

employment Employment status of participant.

marital_status Marital status of participant.

job_loss Concern about job loss.

strong_leader Binary treatment measure of leader type.

support_war Binary outcome measure for willingness to fight war. #' ...

Source

Yadav and Mukherjee (2024)

exp_data_full *Survey Experiment of Support for Populist Policy*

Description

Extended experiment data with 514 observations

Usage

```
data(exp_data_full)
```

Format

exp_data_full**:**
A data frame with 514 rows and 12 columns:

female Gender.
age Age of participant.
income Monthly household income.
religion Religious denomination
practicing_religion Importance of religion in life.
education Educational level of participant.
political_ideology Political ideology of participant.
employment Employment status of participant.
marital_status Marital status of participant.
job_loss Concern about job loss.
strong_leader Binary treatment measure of leader type.
support_war Binary outcome measure for willingness to fight war. #' ...

Source

Yadav and Mukherjee (2024)

metalearner_deepneural *metalearner_deepneural*

Description

metalearner_deepneural implements the S-learner and T-learner for estimating CATE using Deep Neural Networks. The Resilient back propagation (Rprop) algorithm is used for training neural networks.

Usage

```
metalearner_deepneural(
  data,
  cov.formula,
  treat.var,
  meta.learner.type,
  stepmax = 1e+05,
  nfolds = 5,
  algorithm = "rprop+",
  hidden.layer = c(4, 2),
  linear.output = FALSE,
  binary.outcome = FALSE
)
```

Arguments

`data`	`data.frame` object of data.
`cov.formula`	formula description of the model y ~ x(list of covariates).
`treat.var`	string for the name of treatment variable.
`meta.learner.type`	string specifying is the S-learner and `"T.Learner"` for the T-learner model.
`stepmax`	maximum number of steps for training model.
`nfolds`	number of folds for cross-validation. Currently supports up to 5 folds.
`algorithm`	a string for the algorithm for the neural network. Default set to `rprop+`, the Resilient back propagation (Rprop) with weight backtracking algorithm for training neural networks.
`hidden.layer`	vector of integers specifying layers and number of neurons.
`linear.output`	logical specifying regression (TRUE) or classification (FALSE) model.
`binary.outcome`	logical specifying predicted outcome variable will take binary values or proportions.

Value

`metalearner_deepneural` of predicted outcome values and CATEs estimated by the meta learners for each observation.

Examples

```
# load dataset
data(exp_data)
# estimate CATEs with S Learner
set.seed(123456)
slearner_nn <- metalearner_deepneural(cov.formula = support_war ~ age + income +
                                    employed  + job_loss,
                                    data = exp_data,
                                    treat.var = "strong_leader",
                                    meta.learner.type = "S.Learner",
```

```
                                    stepmax = 2e+9,
                                    nfolds = 5,
                                    algorithm = "rprop+",
                                    hidden.layer = c(1),
                                    linear.output = FALSE,
                                    binary.outcome = FALSE)

print(slearner_nn)

# load dataset
set.seed(123456)
# estimate CATEs with T Learner
tlearner_nn <- metalearner_deepneural(cov.formula = support_war ~ age +
                                  income  +
                                  employed  + job_loss,
                                  data = exp_data,
                                  treat.var = "strong_leader",
                                  meta.learner.type = "T.Learner",
                                  stepmax = 1e+9,
                                  nfolds = 5,
                                  algorithm = "rprop+",
                                  hidden.layer = c(2,1),
                                  linear.output = FALSE,
                                  binary.outcome = FALSE)

print(tlearner_nn)
```

`metalearner_ensemble` *metalearner_ensemble*

Description

`metalearner_ensemble` implements the S-learner and T-learner for estimating CATE using the super learner ensemble method. The super learner in this case includes the following machine learning algorithms: extreme gradient boosting, glmnet (elastic net regression), random forest and neural nets.

Usage

```
metalearner_ensemble(
  data,
  cov.formula,
  treat.var,
  meta.learner.type,
  SL.learners = c("SL.glmnet", "SL.xgboost", "SL.ranger", "SL.nnet"),
  nfolds = 5,
  binary.outcome = FALSE
)
```

Arguments

data	data.frame object of data
cov.formula	formula description of the model y ~ x(list of covariates)
treat.var	string for the name of treatment variable.
meta.learner.type	string specifying is the S-learner and "T.Learner" for the T-learner model.
SL.learners	vector for super learner ensemble that includes extreme gradient boosting, glmnet, random forest, and neural nets.
nfolds	number of folds for cross-validation. Currently supports up to 5 folds.
binary.outcome	logical specifying predicted outcome variable will take binary values or proportions.

Value

metalearner_ensemble of predicted outcome values and CATEs estimated by the meta learners for each observation.

Examples

```
# load dataset
data(exp_data)
#load SuperLearner package
library(SuperLearner)
# estimate CATEs with S Learner
set.seed(123456)
slearner <- metalearner_ensemble(cov.formula = support_war ~ age +
                                   income + employed + job_loss,
                                 data = exp_data,
                                 treat.var = "strong_leader",
                                 meta.learner.type = "S.Learner",
                                 SL.learners = c("SL.glm"),
                                 nfolds = 5,
                                 binary.outcome = FALSE)
print(slearner)


# estimate CATEs with T Learner
set.seed(123456)
tlearner <- metalearner_ensemble(cov.formula = support_war ~ age + income +
                                   employed  + job_loss,
                                   data = exp_data,
                                   treat.var = "strong_leader",
                                   meta.learner.type = "T.Learner",
                                   SL.learners = c("SL.xgboost","SL.ranger",
                                               "SL.nnet"),
                                   nfolds = 5,
                                   binary.outcome = FALSE)

print(tlearner)
```

neuralnet_complier_mod *Train compliance model using neural networks*

Description

Train model using group exposed to treatment with compliance as binary outcome variable and covariates.

Usage

```
neuralnet_complier_mod(
  complier.formula,
  exp.data,
  treat.var,
  algorithm = "rprop+",
  hidden.layer = c(4, 2),
  ID = NULL,
  stepmax = 1e+08
)
```

Arguments

complier.formula	formula for complier variable as outcome and covariates (c ~ x)
exp.data	data.frame for experimental data.
treat.var	string for treatment variable.
algorithm	string for algorithm for training neural networks. Default set to the Resilient back propagation with weight backtracking (rprop+). Other algorithms include backprop', rprop-', 'sag', or 'slr' (see neuralnet package).
hidden.layer	vector for specifying hidden layers and number of neurons.
ID	string for identifier variable
stepmax	maximum number of steps.

Value

trained complier model object

neuralnet_pattc_counterfactuals *Assess Population Data counterfactuals*

Description

Create counterfactual datasets in the population for compliers and noncompliers. Then predict potential outcomes using trained model from `neuralnet_response_model`.

Usage

```
neuralnet_pattc_counterfactuals(
  pop.data,
  neuralnet.response.mod,
  ID = NULL,
  cluster = NULL,
  binary.outcome = FALSE
)
```

Arguments

`pop.data`	population data.
`neuralnet.response.mod`	trained model from. `neuralnet_response_model`.
`ID`	string for identifier variable.
`cluster`	string for clustering variable (currently unused).
`binary.outcome`	logical specifying predicted outcome variable will take binary values or proportions.

Value

`data.frame` of predicted outcomes of response variable from counterfactuals.

neuralnet_predict *Predicting Compliance from experimental data*

Description

Predicting Compliance from control group experimental data

Usage

```
neuralnet_predict(neuralnet.complier.mod, exp.data, treat.var, compl.var)
```

Arguments

neuralnet.complier.mod	results from neuralnet_complier_mod
exp.data	data.frame of experimental data
treat.var	string for treatment variable
compl.var	string for compliance variable

Value

data.frame object with true compliers, predicted compliers in the control group, and all compliers (actual + predicted).

---

neuralnet_response_model

Modeling Responses from experimental data Using Deep NN

Description

Model Responses from all compliers (actual + predicted) in experimental data using neural network.

Usage

```
neuralnet_response_model(
  response.formula,
  exp.data,
  neuralnet.compliers,
  compl.var,
  algorithm = "rprop+",
  hidden.layer = c(4, 2),
  stepmax = 1e+08
)
```

Arguments

response.formula	formula for response variable and covariates (y ~ x)
exp.data	data.frame of experimental data.
neuralnet.compliers	data.frame of compliers (actual + predicted) from neuralnet_predict.
compl.var	string of compliance variable
algorithm	neural network algorithm, default set to "rprop+".
hidden.layer	vector specifying hidden layers and number of neurons.
stepmax	maximum number of steps for training model.

Value

trained response model object

pattc_counterfactuals *Assess Population Data counterfactuals*

Description

Create counterfactual datasets in the population for compliers and noncompliers. Then predict potential outcomes from counterfactuals.

Usage

```
pattc_counterfactuals(
  pop.data,
  response.mod,
  ID = NULL,
  cluster = NULL,
  binary.outcome = FALSE
)
```

Arguments

pop.data	population dataset
response.mod	trained model from response_model.
ID	string fir identifier variable
cluster	string for clustering variable
binary.outcome	logical specifying whether predicted outcomes are proportions or binary (0-1).

Value

data.frame object of predicted outcomes of counterfactual groups.

pattc_deepneural *Estimate PATT_C using Deep NN*

Description

estimates the Population Average Treatment Effect of the Treated from experimental data with noncompliers using Deep Neural Networks.

Usage

```
pattc_deepneural(
  response.formula,
  exp.data,
  pop.data,
  treat.var,
  compl.var,
  compl.algorithm = "rprop+",
  response.algorithm = "rprop+",
  compl.hidden.layer = c(4, 2),
  response.hidden.layer = c(4, 2),
  compl.stepmax = 1e+08,
  response.stepmax = 1e+08,
  ID = NULL,
  cluster = NULL,
  binary.outcome = FALSE,
  bootstrap = FALSE,
  nboot = 1000
)
```

Arguments

response.formula	formula of response variable as outcome and covariates (y ~ x)
exp.data	data.frame of experimental data. Must include binary treatment and compliance variables.
pop.data	data.frame of population data. Must include binary compliance variable
treat.var	string for treatment variable.
compl.var	string for compliance variable
compl.algorithm	string for algorithim to train neural network for compliance model. Default set to "rprop+". See (neuralnet package for available algorithms).
response.algorithm	string for algorithim to train neural network for response model. Default set to "rprop+". See (neuralnet package for available algorithms).
compl.hidden.layer	vector for specifying hidden layers and number of neurons in complier model.
response.hidden.layer	vector for specifying hidden layers and number of neurons in response model.
compl.stepmax	maximum number of steps for complier model
response.stepmax	maximum number of steps for response model
ID	string for identifier variable
cluster	string for cluster variable.

binary.outcome	logical specifying predicted outcome variable will take binary values or proportions.
bootstrap	logical for bootstrapped PATT-C.
nboot	number of bootstrapped samples

Value

pattc_deepneural class object of results of t test as PATTC estimate.

Examples

```
# load datasets
data(exp_data) #experimental data
data(pop_data) #population data
# specify models and estimate PATTC
set.seed(123456)
pattc_neural <- pattc_deepneural(response.formula = support_war ~ age + female +
                                 income + education +  employed + married +
                                 hindu + job_loss,
                                 exp.data = exp_data,
                                 pop.data = pop_data,
                                 treat.var = "strong_leader",
                                 compl.var = "compliance",
                                 compl.algorithm = "rprop+",
                                 response.algorithm = "rprop+",
                                 compl.hidden.layer = c(4,2),
                                 response.hidden.layer = c(4,2),
                                 compl.stepmax = 1e+09,
                                 response.stepmax = 1e+09,
                                 ID = NULL,
                                 cluster = NULL,
                                 binary.outcome = FALSE)

print(pattc_neural)

pattc_neural_boot <- pattc_deepneural(response.formula = support_war ~ age + female +
                                 income + education +  employed + married +
                                 hindu + job_loss,
                                 exp.data = exp_data,
                                 pop.data = pop_data,
                                 treat.var = "strong_leader",
                                 compl.var = "compliance",
                                 compl.algorithm = "rprop+",
                                 response.algorithm = "rprop+",
                                 compl.hidden.layer = c(4,2),
                                 response.hidden.layer = c(4,2),
                                 compl.stepmax = 1e+09,
                                 response.stepmax = 1e+09,
                                 ID = NULL,
                                 cluster = NULL,
                                 binary.outcome = FALSE,
                                 bootstrap = TRUE,
```

```
                                nboot = 2000)

print(pattc_neural_boot)
```

---

pattc_ensemble *PATT_C SL Ensemble*

Description

pattc_ensemble estimates the Population Average Treatment Effect of the Treated from experimental data with noncompliers using the super learner ensemble that includes extreme gradient boosting, glmnet (elastic net regression), random forest and neural nets.

Usage

```
pattc_ensemble(
  response.formula,
  exp.data,
  pop.data,
  treat.var,
  compl.var,
 compl.SL.learners = c("SL.glmnet", "SL.xgboost", "SL.ranger", "SL.nnet", "SL.glm"),
 response.SL.learners = c("SL.glmnet", "SL.xgboost", "SL.ranger", "SL.nnet", "SL.glm"),
  ID = NULL,
  cluster = NULL,
  binary.outcome = FALSE,
  bootstrap = FALSE,
  nboot = 1000
)
```

Arguments

response.formula	formula for the effects of covariates on outcome variable (y ~ x).
exp.data	data.frame object for experimental data. Must include binary treatment and compliance variable.
pop.data	data.frame object for population data. Must include binary compliance variable.
treat.var	string for binary treatment variable.
compl.var	string for binary compliance variable.
compl.SL.learners	vector of names of ML algorithms used for compliance model.

response.SL.learners	vector of names of ML algorithms used for response model.
ID	string for name of identifier. (currently not used)
cluster	string for name of cluster variable. (currently not used)
binary.outcome	logical specifying predicted outcome variable will take binary values or proportions.
bootstrap	logical for bootstrapped PATT-C.
nboot	number of bootstrapped samples. Only used with bootstrap = FALSE

Value

pattc_ensemble object of results of t test as PATTC estimate.

Examples

```
# load datasets
data(exp_data_full) # full experimental data
data(exp_data) #experimental data
data(pop_data) #population data
#attach SuperLearner (model will not recognize learner if package is not loaded)
library(SuperLearner)
set.seed(123456)
#specify models and estimate PATTC
pattc <- pattc_ensemble(response.formula = support_war ~ age + income +
                                education + employed + job_loss,
                                exp.data = exp_data_full,
                                pop.data = pop_data,
                                treat.var = "strong_leader",
                                compl.var = "compliance",
                                compl.SL.learners = c("SL.glm", "SL.nnet"),
                                response.SL.learners = c("SL.glm", "SL.nnet"),
                                ID = NULL,
                                cluster = NULL,
                                binary.outcome = FALSE)

print(pattc)

pattc_boot <- pattc_ensemble(response.formula = support_war ~ age + income +
                                education + employed + job_loss,
                                exp.data = exp_data_full,
                                pop.data = pop_data,
                                treat.var = "strong_leader",
                                compl.var = "compliance",
                                compl.SL.learners = c("SL.glm", "SL.nnet"),
                                response.SL.learners = c("SL.glm", "SL.nnet"),
                                ID = NULL,
                                cluster = NULL,
                                binary.outcome = FALSE,
                                bootstrap = TRUE,
                                nboot = 1000)
print(pattc_boot)
```

pop_data *World Value Survey India Sample*

Description

World Value Survey (WVS) Data for India in 2022. The variables drawn from the said WVS India data match the covariates from the India survey experiment sample.

Usage

```
data(pop_data)
```

Format

pop_data**:**
A data frame with 846 rows and 13 columns:

female Respondent's Sex.

age Age of respondent.

income income group of Household.

religion Religious denomination

practicing_religion Importance of religion in respondent's life.

education Educational level of respondent.

political_ideology Political ideology of respondent.

employment Employment status and full-time employee.

marital_status Marital status of respondent.

job_loss Concern about job loss.

support_war Binary (Yes/No) outcome measure for willingness to fight war.

strong_leader Binary measure of preference for strong leader. ...

Source

Haerpfer, C., Inglehart, R., Moreno, A., Welzel, C., Kizilova, K., Diez-Medrano J., M. Lagos, P. Norris, E. Ponarin & B. Puranen et al. (eds.). 2020. World Values Survey: Round Seven – Country-Pooled Datafile. Madrid, Spain & Vienna, Austria: JD Systems Institute & WVSA Secretariat. <doi.org/10.14281/18241.1>

pop_data_full *World Value Survey India Sample*

Description

Extended World Value Survey (WVS) Data for India in 1995, 2001, 2006, 2012, and 2022.

Usage

```
data(pop_data_full)
```

Format

pop_data_full:

A data frame with 11,813 rows and 13 columns:

female Respondent's Sex.

age Age of respondent.

income income group of Household.

religion Religious denomination

practicing_religion Importance of religion in respondent's life.

education Educational level of respondent.

political_ideology Political ideology of respondent.

employment Employment status and full-time employee.

marital_status Marital status of respondent.

job_loss Concern about job loss.

support_war Binary (Yes/No) outcome measure for willingness to fight war.

strong_leader Binary measure of preference for strong leader. ...

Source

Haerpfer, C., Inglehart, R., Moreno, A., Welzel, C., Kizilova, K., Diez-Medrano J., M. Lagos, P. Norris, E. Ponarin & B. Puranen et al. (eds.). 2020. World Values Survey: Round Seven – Country-Pooled Datafile. Madrid, Spain & Vienna, Austria: JD Systems Institute & WVSA Secretariat. <doi.org/10.14281/18241.1>

print.metalearner_deepneural *print.metalearner_deepneural*

Description

Print method for `metalearner_deepneural`

Usage

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

Arguments

`x`	`metalearner_deepneural` class object from `metalearner_deepneural`
`...`	additional parameter

Value

list of model results

print.metalearner_ensemble *print.metalearner_ensemble*

Description

Print method for `metalearner_ensemble`

Usage

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

Arguments

`x`	`metalearner_ensemble` class object from `metalearner_ensemble`
`...`	additional parameter

Value

list of model results

print.pattc_deepneural *print.pattc_deepneural*

Description

Print method for pattc_deepneural

Usage

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

Arguments

x	pattc_deepneural class object from pattc_deepneural
...	additional parameter

Value

list of model results

print.pattc_ensemble *print.pattc_ensemble*

Description

Print method for pattc_ensemble

Usage

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

Arguments

x	pattc_ensemble class object from pattc_ensemble
...	additional parameter

Value

list of model results

response_model *Response model from experimental data using SL ensemble*

Description

Train response model (response variable as outcome and covariates) from all compliers (actual + predicted) in experimental data using SL ensemble.

Usage

```
response_model(
  response.formula,
  exp.data,
  compl.var,
  exp.compliers,
  family = "binomial",
  ID = NULL,
  SL.learners = c("SL.glmnet", "SL.xgboost", "SL.ranger", "SL.nnet", "SL.glm")
)
```

Arguments

response.formula	formula to fit the response model (y ~ x) using binary outcome variable and covariates
exp.data	experimental dataset.
compl.var	string specifying binary complier variable
exp.compliers	data.frame object of compliers from complier_predict.
family	string for "gaussian" or "binomial".
ID	string for identifier variable.
SL.learners	vector of names of ML algorithms used for ensemble model.

Value

trained response model.

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