Package ‘ebal’
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Title Entropy reweighting to create balanced samples
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Description Package implements entropy balancing, a data preprocessing procedure that allows users to reweight a dataset such that the covariate distributions in the reweighted data satisfy a set of user specified moment conditions. This can be useful to create balanced samples in observational studies with a binary treatment where the control group data can be reweighted to match the covariate moments in the treatment group. Entropy balancing can also be used to reweight a survey sample to known characteristics from a target population.

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baltest.collect

Collect Covariate Balance Statistics

Description

A function that summarizes the covariate balance statistics that are computed by `matchbalance(matching)` in a balance table.

Usage

`baltest.collect(matchbal.out, var.names, after = TRUE)`

Arguments

- `matchbal.out`: An object from a call to `matchbalance(matching)`
- `var.names`: A vector of covariate names.
- `after`: A logical flag for whether the results from before or after Matching should be summarized. If `TRUE` `baltest.collect` summarizes the results from the covariate balance checks that `matchbalance` computes in the matched data. If `FALSE` the results from the balance checks in the unmatched data are used.

Details

See `matchbalance(matching)` for details.

Value

A matrix that contains the covariate balance statistics in tabular format.

Author(s)

Jens Hainmueller

See Also

`matchbalance` in the `Matching` package.

Examples

```r
# load(Matching) to run this example
# create toy data: one treatment indicator and three covariates X1-3
#dat <- data.frame(treatment=rbinom(50, size=1, prob=.5), replicate(3, rnorm(50)))
#covarsname <- colnames(dat)[-1]

# run balance checks
#mout <- MatchBalance(treatment~X1+X2+X3, data=dat)
```
eb

## summarize in balance table
#baltest.collect(matchbal.out=mout,var.names=covarsname,after=FALSE)

---

### eb

**Function for Entropy Balancing**

**Description**

This function is called internally by `ebalance` and `ebalance.trim` to implement entropy balancing. This function would normally not be called manually by a user.

**Usage**

```r
eb(tr.total = tr.total, co.x = co.x,
   coefs = coefs, base.weight = base.weight,
   max.iterations = max.iterations,
   constraint.tolerance = constraint.tolerance,
   print.level = print.level)
```

**Arguments**

- `tr.total`  
- `co.x`  
- `coefs`  
- `base.weight`  
- `max.iterations`  
- `constraint.tolerance`  
- `print.level`  

**Value**

A list containing the results from the algorithm.

**Author(s)**

Jens Hainmueller

**See Also**

`ebalance`, `ebalance.trim`

**Examples**

```r
#--- NA -----
```
Description

This function implements entropy balancing, a data preprocessing procedure that allows users to reweight a dataset. The preprocessing is based on a maximum entropy reweighting scheme that assigns weights to each unit such that the covariate distributions in the reweighted data satisfy a set of moment conditions specified by the researcher. This can be useful to balance covariate distributions in observational studies with a binary treatment where the control group data can be reweighted to match the covariate moments in the treatment group. Entropy balancing can also be used to reweight a survey sample to known characteristics from a target population. The weights that result from entropy balancing can be passed to regression or other models to subsequently analyze the reweighted data.

By default, `ebalance` reweights the covariate distributions from a control group to match target moments that are computed from a treatment group such that the reweighted data can be used to analyze the average treatment effect on the treated.

Usage

```r
ebalance(Treatment, X, base.weight = NULL, norm.constant = NULL, coefs = NULL, max.iterations = 200, constraint.tolerance = 1, print.level = 0)
```

Arguments

- **Treatment**: A vector indicating the observations which are in the data group that should be reweighted (i.e. the control group) and those which are in the data group that should be used to compute the target moments (i.e. the treatment group). This can either be a logical vector or a real vector where 0 denotes control observations and 1 denotes treatment observations. By default the target moments are computed using the data from all treatment observations.
- **X**: A matrix containing the variables that the researchers wants to include in the reweighting. To adjust the means of the covariates, the raw covariates can be included. To adjust the variances of the covariates, squared terms of the raw covariates can be included. To adjust co-moments, interaction terms can be included. All columns of this matrix must have positive variance and the matrix must be invertible. No missing data is allowed.
- **base.weight**: An optional vector of base weights for the maximum entropy reweighting (one weight for each control unit). The default is uniform base weights.
- **norm.constant**: An optional normalizing constant. By default the weights are normalized such that the sum of the weights for the reweighted control group match the number of observations in the treatment group.
- **coefs**: An optional vector of model coefficients to start the reweighting.
max.iterations Maximum number of iterations that will be run when attempting to reweight the data.

costRAINT.tolerance

This is the tolerance level used by ebalance to decide if the moments in the reweighted data are equal to the target moments.

print.level Controls the level of printing: 0 (normal printing), 2 (detailed), and 3 (very detailed).

Details

If the user wants to pass different target moments these should be entered in a new row in the dataset which contains the target means for the covariate distributions.

Value

An list object of class ebalance with the following elements:

target.margins A vector that contains the target moments coded from the covariate distributions of the treatment group.

c要及时.data A matrix that contains the covariate data from the control group.

w A vector that contains the control group weights assigned by entropy balancing.

coeefs A vector that contains coefficients from the reweighting algorithm.

maxdiff A scalar that contains the maximum deviation between the moments of the reweighted data and the target moments.

constraint.tolerance The tolerance level used for the balance constraints.

base.weight The base weight used.

print.level The print level used.

converged Logical flag if algorithm converged within tolerance.

Author(s)

Jens Hainmueller

References


Ireland, C. and Kullback, S. (1968), 'Contingency tables with given marginals', Biometrika 55, 179–188.

## ebalance.trim

### Description

Function to trim weights obtained from entropy balancing. It takes the output from a call to `ebalance` and trims the data weights (subject to the moment conditions) such that the ratio of the maximum/minimum weight to the mean weight is reduced to satisfy a user specified target. If no user target is specified the maximum weight ratio is automatically trimmed as far as is feasible given the data.

### Usage

```r
ebalance.trim(ebalanceobj, max.weight = NULL, min.weight = 0, max.trim.iterations = 200, max.weight.increment = 0.92, min.weight.increment = 1.08, print.level = 0)
```

### Arguments

- **ebalanceobj**: An object from a call to `ebalance`.
- **max.weight**: Optional target for the ratio of the maximum to mean weight.
- **min.weight**: Optional target for the ratio of the minimum to mean weight.
- **max.trim.iterations**: Maximum number of trimming iterations.
max.weight.increment
Increment for iterative trimming of the ratio of the maximum to mean weight (a scalar between 0-1. .92 indicates that the attempted reduction in the max ratio is 8 percent).

min.weight.increment
Increment for iterative trimming of the ratio of the minimum to mean weight (a scalar > 1, 1.08 indicates that the attempted reduction in the max ratio is 8 percent).

print.level
Controls the level of printing: 0 (normal printing), 2 (detailed), and 3 (very detailed).

Value
An list object of class ebalance.trim with the following elements:

target.margins
A vector that contains the target moments coded from the covariate distributions of the treatment group.

coxdata
A matrix that contains the covariate data from the control group.

w
A vector that contains the control group weights assigned by trimming entropy balancing algorithm.

coefs
A vector that contains coefficients from the reweighting algorithm.

maxdiff
A scalar that contains the maximum deviation between the moments of the reweighted data and the target moments.

norm.constant
Normalizing constant used.

constraint.tolerance
The tolerance level used for the balance constraints.

max.iterations
Maximum number of trimming iterations used.

base.weight
The base weight used.

converged
Logical flag if algorithm converged within tolerance.

Author(s)
Jens Hainmueller

References


Ireland, C. and Kullback, S. (1968), 'Contingency tables with given marginals’, Biometrika 55, 179–188.

See Also

Also see `ebalance.trim`.

Examples

```r
# create toy data: treatment indicator and three covariates X1-3
treatment <- c(rep(0,.50),rep(1,.30))
X <- rbind(replicate(3,rnorm(50,0)),replicate(3,rnorm(30,.5))
colnames(X) <- paste("x",1:3,sep="")

# entropy balancing
eb.out <- ebalance(Treatment=treatment,
        X=X)
# means in treatment group data
apply(X[treatment==1,],2,mean)
# means in reweighted control group data
apply(X[treatment==0,],2,weighted.mean,w=eb.out$w)
# means in raw data control group data
apply(X[treatment==0,],2,mean)

# trim weights
eb.out.tr <- ebalance.trim(eb.out)
# means in reweighted control group data
apply(X[treatment==0,],2,weighted.mean,w=eb.out.tr$w)

# untrimmed and trimmed weights
round(summary(eb.out$w),2)
round(summary(eb.out.tr$w),2)
```

---

### getsquares

**Generate Matrix of Squared Terms**

**Description**

Takes a matrix of covariates and generates a new matrix that contains the original covariates and all squared terms. Squared terms for binary covariates are omitted.

**Usage**

`getsquares(mat)`

**Arguments**

- `mat`  
  n by k numeric matrix of covariates.

**Value**

n by k*2 numeric matrix that contains the original covariates plus all squared terms.
line.searcher

Author(s)
Jens Hainmueller

See Also
See matrixmaker

Examples

```r
# create toy matrix
mold <- replicate(3,rnorm(50))
colnames(mold) <- paste("x",1:3,sep="")
head(mold)
# create new matrix
mnew <- getquares(mold)
head(mnew)
```

Description

Function called internally by ebalance and ebalance.trim to compute optimal step length for entropy balancing algorithm. This function would normally not be called manually by a user.

Usage

```r
line.searcher(Base.weight, Co.x, Tr.total, coefs, Newton, ss)
```

Arguments

- **Base.weight**: NA
- **Co.x**: NA
- **Tr.total**: NA
- **coefs**: NA
- **Newton**: NA
- **ss**: NA

Value

A list with the results from the search.

Author(s)
Jens Hainmueller
matrixmaker

See Also
ebalance, ebalance.trim

Examples

```r
# create toy matrix
mold <- replicate(3, rnorm(50))
colnames(mold) <- paste("x", 1:3, sep="")
head(mold)
# create new matrix
mnew <- matrixmaker(mold)
head(mnew)
```

---

**matrixmaker**

*Generate Matrix of One-way Interactions and Squared Terms*

**Description**

Takes a matrix of covariates and generates a new matrix that contains the original covariates, all one-way interaction terms, and all squared terms.

**Usage**

```r
matrixmaker(mat)
```

**Arguments**

- `mat`  
  n by k numeric matrix of covariates.

**Value**

n by (k*(k+1)/2 +1) matrix of covariates with original covariates, all one-way interaction terms, and all squared terms.

**Author(s)**

Jens Hainmueller

**See Also**

See `getsquares`

**Examples**

```r
# create toy matrix
mold <- replicate(3, rnorm(50))
colnames(mold) <- paste("x", 1:3, sep="")
head(mold)
# create new matrix
mnew <- matrixmaker(mold)
head(mnew)
```
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