Package 'BEAU'

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Type Package

Title BEAU: Bayesian effect Estimation accounting for Adjustment Uncertainty

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Description A Bayesian approach to estimate the effect on the outcome associated with an exposure of interest while accounting for the uncertainty in the confounding adjustment.

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BEAU-package BEAU: Bayesian effect Estimation accounting for Adjustment Uncertainty

Description

A Bayesian approach to estimate the effect on the outcome associated with an exposure of interest while accounting for the uncertainty in the confounding adjustment.

Details

BEAU
Package
1.0
2011-07-18
GPL-2
http://sweb.uky.edu/~cwa236/BEAU/

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici Maintainer: Chi Wang <chi.wang@uky.edu>

Examples

```
n_obs = 100
U1 = rnorm(n_obs); U2 = rnorm(n_obs); U3 = rnorm(n_obs)
X = 0.7 * U1 + rnorm(n_obs)
Y = 0.1 * X + 0.1 * U1 + 0.1 * U2 + rnorm(n_obs)
data = data.frame(Y=Y, X=X, U1=U1, U2=U2, U3=U3)
result = BAC(data, num_its=2000, burn=500)
summaryBAC(result)
plotBAC(result)
```

BAC

Bayesian Adjustment for Confounding

Description

A Bayesian approach to estimate the effect on the outcome associated with an exposure of interest while accounting for the uncertainty in the confounding adjustment.

Usage

```
BAC(data, num_its, burn, omega = Inf, nu = 2.58, lambda = 0.28, phi = 2.85)
```

Arguments

data	A data frame or a n by p matrix. The first column should be data of the outcome, the second column should be data of the exposure, the rest columns should be data of potential confounders. Observations with missing values will be excluded from the analysis.
num_its	Number of MCMC iterations excluding the burn-in iterations
burn	Number of burn-in iterations
omega	Dependence parameter, which is the prior odds of including a predictor in the outcome model, given that the same predictor is in the exposure model
nu	A hyperparameter
lambda	A hyperparameter
phi	A hyperparameter

BAC

Details

The dependence parameter ω ($0 < \omega \leq \infty$) controls the dependence between the outcome model and the exposure model. With $\omega = \infty$, a predictor selected by the exposure model will be forced into the outcome model, and a predictor not selected by the outcome model will be excluded from the exposure model.

Value

output	A list of MCMC results. The <i>beta</i> component is a vector of MCMC samples of exposure effect. The <i>alphaX</i> component is a matrix of MCMC samples of exposure model. The <i>alphaY</i> component is a matrix of MCMC samples of outcome model.
data	data matrix used in the analysis, which is the ipute data after removing observa- tions with missing values
num_its	Number of MCMC iterations excluding the burn-in iterations
burn	Number of burn-in iterations
omega	Dependence parameter, which is the prior odds of including a predictor in the outcome model, given that the same predictor is in the exposure model
nu	A hyperparameter
lambda	A hyperparameter
phi	A hyperparameter
class	A character to indicate that the object is obtained from the BAC function

Note

The function may run slowly for data with large sample size or many potential confounders. The users are suggested to choose small number of iterations first, evaluate the computational speed, then increase the number of iterations.

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici

See Also

summaryBAC, plotBAC

Examples

```
summaryBAC(result1)
plotBAC(result1)
```

plotBAC

Description

Plot the posterior inclusion probabilities of potential confounders based on the returned object from BAC

Usage

```
plotBAC(result)
```

Arguments

result An object returned by the BAC function

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici

See Also

BAC, summaryBAC

plotTBAC	Plot posterior inclusion probabilities for TBAC
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Description

Plot the posterior inclusion probabilities of potential confounders based on the returned object from TBAC

Usage

```
plotTBAC(result)
```

Arguments

result An object returned by the TBAC function

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici

See Also

TBAC, summaryTBAC

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summaryBAC

Description

Summarize results from running the BAC function

Usage

```
summaryBAC(result)
```

Arguments

result	An object returned by the BAC function
--------	--

Value

posterior.mean

	Posterior mean of exposure effect
CI	95% posterior interval of expsoure effect
PIP	A vector of posterior inclusion probabilities for potential confounders
beta	MCMC samples of exposure effect excluding burn-in iterations
alphaX	MCMC samples of exposure model excluding burn-in iterations
alphaY	MCMC samples of outcome model excluding burn-in iterations

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici

See Also

BAC, plotBAC

summaryTBAC Summarize results from TBAC

Description

Summarize results from running the TBAC function

Usage

```
summaryTBAC(result)
```

Arguments

result An object returned by the TBAC function

Value

posterior.mean	
	Posterior mean of exposure effect
CI	95% posterior interval
PIP	A vector of posterior inclusion probabilities for potential confounders
beta	MCMC samples of exposure effect. Samples from different exposure models are combined
alphaX	MCMC samples of exposure model
alphaY	MCMC samples of outcome model. Samples from different exposure models are combined

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici

See Also

TBAC, plotTBAC

TBAC

Two-stage Bayesian Adjustment for Confounding

Description

A two-stage Bayesian approach to estimate the effect on the outcome associated with an exposure of interest while accounting for the uncertainty in the confounding adjustment.

Usage

TBAC(data, num_its, burnX, burnY, omega = Inf, nu = 2.58, lambda = 0.28, phi = 2

Arguments

data	A data frame or a n by p matrix. The first column should be data of the outcome, the second column should be data of the exposure, the rest columns should be data of potential confounders. Observations with missing values will be excluded from the analysis.
num_its	Number of MCMC iterations excluding the burn-in iterations
burnX	Number of burn-in iterations in stage one (MCMC on exposure model)
burnY	Number of burn-in iterations in stage two (MCMC on outcome model and exposure effect)
omega	Dependence parameter, which is the prior odds of including a predictor in the outcome model, given that the same predictor is in the exposure model
nu	A hyperparameter
lambda	A hyperparameter
phi	A hyperparameter

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TBAC

Details

TBAC is similar to BAC, except that it cuts the feedback from outcome model to exposure model. It is implemented as a two-stage procedure. In stage one, MCMC samples of exposure model are generated. In stage two, separate MCMC samples of outcome model and exposure effect will be generated for each exposure model appeared in stage one.

The dependence parameter ω $(0 < \omega \le \infty)$ controls the dependence of the outcome model on the exposure model. With $\omega = \infty$, a predictor selected by the exposure model will be forced into the outcome model.

Value

output	A list of MCMC results. The length of the list is equal to the number of exposure models appeared in stage one (see Details). Each component is a list of results from a specific exposure model. The $alphaX$ component of that list is the exposure model considered. The <i>count</i> component is the number of times that exposure model appeared in the MCMC samples in stage one. The <i>beta</i> component is a vector of MCMC samples of exposure effect given the exposure model. The <i>alphaY</i> component is a matrix of MCMC samples of outcome model given the exposure model.
data	data matrix used in the analysis, which is the ipute data after removing observa- tions with missing values
num_its	Number of MCMC iterations excluding the burn-in iterations
burnX	Number of burn-in iterations in stage one (MCMC on exposure model)
burnY	Number of burn-in iterations in stage two (MCMC on outcome model and exposure effect)
omega	Dependence parameter, which is the prior odds of including a predictor in the outcome model, given that the same predictor is in the exposure model
nu	A hyperparameter
lambda	A hyperparameter
phi	A hyperparameter
class	A character to indicate that the object is obtained from the TBAC function

Note

This function runs slower than the BAC function. It may be very slow for data with large sample size or many potential confounders. The users are suggested to choose small number of iterations first, evaluate the computational speed, then increase the number of iterations.

Author(s)

Chi Wang, Giovanni Parmigiani and Francesca Dominici

See Also

summaryTBAC, plotTBAC

Examples

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