# Package 'BEAU' 

July 18, 2011
Type Package
Title BEAU: Bayesian effect Estimation accounting for Adjustment Uncertainty
Version 1.0
Date 2011-07-18
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Description A Bayesian approach to estimate the effect on the outcome associated with an expo- sure of interest while accounting for the uncertainty in the confounding adjustment.
License GPL-2
LazyLoad yes
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BEAU-package

BEAU: Bayesian effect Estimation accounting for Adjustment Uncer
tainty

## 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

| Package: | BEAU |
| :--- | :--- |
| Type: | Package |
| Version: | 1.0 |
| Date: | $2011-07-18$ |
| License: | GPL-2 |
| URL: | http://sweb.uky.edu/~cwa236/BEAU/ |

## Author(s)

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## 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

## Details

The dependence parameter $\omega(0<\omega \leq \infty)$ 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 beta component is a vector of MCMC samples <br> of exposure effect. The alphaX component is a matrix of MCMC samples of <br> exposure model. The alphaY component is a matrix of MCMC samples of <br> outcome model. <br> data matrix used in the analysis, which is the ipute data after removing observa- <br> tions with missing values |
| :--- | :--- |
| data | Number of MCMC iterations excluding the burn-in iterations <br> Number of burn-in iterations |
| num_its |  |
| burn | Nependence parameter, which is the prior odds of including a predictor in the <br> 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

```
##### simulate data ############
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)
##### run BAC #################
result = BAC (data, num_its=2000, burn=500)
##### summarize results ########
summaryBAC(result)
plotBAC(result)
##### try a different omega ####
result1 = BAC(data, num_its=2000, burn=500,omega=2)
```

```
    summaryBAC(result1)
```

plotBAC(result1)

```
plotBAC Plot posterior inclusion probabilities for BAC
```


## 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
```


## 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
```

```
summaryBAC Summarize results from BAC
```


## 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 $\quad 95 \%$ 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 $\quad 95 \%$ 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, plot TBAC

## 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 =
```


## Arguments

| data | A data frame or a $n$ by $p$ matrix. The first column should be data of the outcome, <br> the second column should be data of the exposure, the rest columns should be <br> data of potential confounders. Observations with missing values will be ex- <br> cluded 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) <br> burnY <br> Number of burn-in iterations in stage two (MCMC on outcome model and ex- <br> posure effect) |
| omega | Dependence parameter, which is the prior odds of including a predictor in the <br> outcome model, given that the same predictor is in the exposure model |
| nu | A hyperparameter <br> lambda |
| A hyperparameter |  |$\quad$| A hyperparameter |
| :--- |

## 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 $\omega(0<\omega \leq \infty)$ 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 ex- <br> posure models appeared in stage one (see Details). Each component is a list of <br> results from a specific exposure model. The alphaX component of that list is <br> the exposure model considered. The count component is the number of times <br> that exposure model appeared in the MCMC samples in stage one. The beta <br> component is a vector of MCMC samples of exposure effect given the expo- <br> sure model. The alphaY component is a matrix of MCMC samples of outcome <br> model given the expsoure model. |
| :--- | :--- |
| data | data matrix used in the analysis, which is the ipute data after removing observa- <br> 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 ex- <br> posure effect) |
| omega | Dependence parameter, which is the prior odds of including a predictor in the <br> outcome model, given that the same predictor is in the exposure model |
| nu | A hyperparameter |
| lambda | A hyperparameter |
| phi | A hyperparameter <br> class |

## 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

## Examples

```
##### simulate data ############
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)
##### run TBAC #################
result = TBAC(data, num_its=2000, burnX=500, burnY=500)
##### summarize results ########
summaryTBAC(result)
plotTBAC(result)
##### try a different omega ####
result1 = TBAC(data, num_its=2000, burnX=500, burnY=500, omega=2)
summaryTBAC(result1)
plotTBAC(result1)
```


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