Package 'evalHTE'

Title Evaluating Heterogeneous Treatment Effects

Version 0.1.0

Description Provides various statistical methods for evaluating heterogeneous treatment effects (HTE) in randomized experiments. The package includes tools to estimate uniform confidence bands for estimation of the group average treatment effect sorted by generic machine learning algorithms (GATES). It also provides the tools to identify a subgroup of individuals who are likely to benefit from a treatment the most ``exceptional responders'' or those who are harmed by it. Detailed reference in Imai and Li (2023) <doi:10.48550/arXiv.2310.07973>.

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Depends R (>= 3.50), dplyr (>= 1.0.10)

Imports cli, evalITR, ggplot2, ggthemes, rlang, zoo, furrr, ggdist, scales, tidyr, stats, purrr, Matrix, MASS, quadprog, caret

Encoding UTF-8

RoxygenNote 7.3.3

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compute_qoi   *Compute Quantities of Interest (GATE, GATEcv, URATE)*

Description

Compute Quantities of Interest (GATE, GATEcv, URATE)

Usage

```
compute_qoi(fit_obj, algorithms)
```

Arguments

fit_obj	An output object of estimate_itr function from the evalITR package.
algorithms	Machine learning algorithms

---

compute_qoi_user   *Compute Quantities of Interest (GATE, GATEcv, URATE) with user defined functions*

Description

Compute Quantities of Interest (GATE, GATEcv, URATE) with user defined functions

Usage

```
compute_qoi_user(user_hte, Tcv, Ycv, data, ngates, ...)
```

Arguments

user_hte	A user-defined function to estimate heterogeneous treatment effects (HTE). The function should take the data as input and return an unit-level continuous score for treatment assignment. We assume those that have score less than 0 should not have treatment. The default is NULL, which means the heterogeneous treatment effects will be estimated from by the package.
Tcv	A vector of the unit-level binary treatment.
Ycv	A vector of the unit-level continuous outcome.
data	A data frame containing the variables of interest.
ngates	The number of gates to be used in the GATE function.
...	Additional arguments to be passed to the user-defined function.

---

consist.test	*The Consistency Test for Grouped Average Treatment Effects (GATEs) in Randomized Experiments*

Description

This function calculates statistics related to the test of treatment effect consistency across groups.

Usage

```
consist.test(D, tau, Y, ngates = 5, nsim = 10000)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A vector of the unit-level continuous score. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.
ngates	The number of groups to separate the data into. The groups are determined by tau. Default is 5.
nsim	Number of Monte Carlo simulations used to simulate the null distributions. Default is 10000.

Details

The details of the methods for this design are given in Imai and Li (2022).

Value

A list that contains the following items:

stat	The estimated statistic for the test of consistency
pval	The p-value of the null hypothesis (that the treatment effects are consistent)

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>, <https://www.michaellz.com/>;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D = c(1,0,1,0,1,0,1,0)
tau = c(0,0.1,0.2,0.3,0.4,0.5,0.6,0.7)
Y = c(4,5,0,2,4,1,-4,3)
consisttestlist <- consist.test(D,tau,Y,ngates=5)
consisttestlist$stat
consisttestlist$pval
```

---

consistcv.test	*The Consistency Test for Grouped Average Treatment Effects (GATEs) under Cross Validation in Randomized Experiments*

Description

This function calculates statistics related to the test of treatment effect consistency across groups under cross-validation.

Usage

```
consistcv.test(D, tau, Y, ind, ngates = 5, nsim = 10000)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A vector of the unit-level continuous score. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.
ind	A vector of integers (between 1 and number of folds inclusive) indicating which testing set does each sample belong to.
ngates	The number of groups to separate the data into. The groups are determined by tau. Default is 5.
nsim	Number of Monte Carlo simulations used to simulate the null distributions. Default is 10000.

Details

The details of the methods for this design are given in Imai and Li (2022).

Value

A list that contains the following items:

stat   The estimated statistic for the test of consistency under cross-validation.

pval   The p-value of the null hypothesis (that the treatment effects are consistent)

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>,
https://www.michaellz.com/;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D = c(1,0,1,0,1,0,1,0)
tau = matrix(c(0,0.1,0.2,0.3,0.4,0.5,0.6,0.7,-0.5,-0.3,-0.1,0.1,0.3,0.5,0.7,0.9),nrow = 8, ncol = 2)
Y = c(4,5,0,2,4,1,-4,3)
ind = c(rep(1,4),rep(2,4))
consisttestlist <- consistcv.test(D,tau,Y,ind,ngates=2)
consisttestlist$stat
consisttestlist$pval
```

---

estimate_hte   *Evaluate Heterogeneous Treatment Effects*

Description

Evaluate Heterogeneous Treatment Effects

Usage

```
estimate_hte(
  treatment,
  form,
  data,
  algorithms,
  n_folds = 5,
  split_ratio = 0,
  ngates = 5,
  preProcess = NULL,
  weights = NULL,
  trControl = caret::trainControl(method = "none"),
  tuneGrid = NULL,
  tuneLength = ifelse(trControl$method == "none", 1, 3),
```

```
  user_model = NULL,
  SL_library = NULL,
  meta_learner = "slearner",
  ...
)
```

Arguments

`treatment`	Treatment variable
`form`	a formula object that takes the form y ~ D + x1 + x2 + ...
`data`	A data frame that contains the outcome y and the treatment D.
`algorithms`	List of machine learning algorithms to be used.
`n_folds`	Number of cross-validation folds. Default is 5.
`split_ratio`	Split ratio between train and test set under sample splitting. Default is 0.
`ngates`	The number of groups to separate the data into. The groups are determined by tau. Default is 5.
`preProcess`	caret parameter
`weights`	caret parameter
`trControl`	caret parameter
`tuneGrid`	caret parameter
`tuneLength`	caret parameter
`user_model`	A user-defined function to estimate heterogeneous treatment effects.
`SL_library`	A list of machine learning algorithms to be used in the super learner.
`meta_learner`	The type of meta-learner to use (e.g., "slearner", "tlearner"). Default is "slearner".
`...`	Additional arguments passed to `caret::train`.

Value

An object of `hte` class

`evaluate_hte`	*Evaluate Heterogeneous Treatment Effects*

Description

Evaluate Heterogeneous Treatment Effects

Usage

```
evaluate_hte(fit, ...)
```

Arguments

fit	Fitted model. Usually an output from estimate_hte.
...	Additional arguments passed to the function.

Value

An object of hte class

GATE	*Estimation of the Grouped Average Treatment Effects (GATEs) in Randomized Experiments*

Description

This function estimates the Grouped Average Treatment Effects (GATEs) where the groups are determined by a continuous score. The details of the methods for this design are given in Imai and Li (2022).

Usage

```
GATE(D, tau, Y, ngates = 5)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A vector of the unit-level continuous score. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.
ngates	The number of groups to separate the data into. The groups are determined by tau. Default is 5.

Value

A list that contains the following items:

gate	The estimated vector of GATEs of length ngates arranged in order of increasing tau.
sd	The estimated vector of standard deviation of GATEs.

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>, https://www.michaellz.com/;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D = c(1,0,1,0,1,0,1,0)
tau = c(0,0.1,0.2,0.3,0.4,0.5,0.6,0.7)
Y = c(4,5,0,2,4,1,-4,3)
gatelist <- GATE(D,tau,Y,ngates=5)
gatelist$gate
gatelist$sd
```

GATEcv   *Estimation of the Grouped Average Treatment Effects (GATEs) in Randomized Experiments Under Cross Validation*

Description

This function estimates the Grouped Average Treatment Effects (GATEs) under cross-validation where the groups are determined by a continuous score. The details of the methods for this design are given in Imai and Li (2022).

Usage

```
GATEcv(D, tau, Y, ind, ngates = 5)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A matrix where the ith column is the unit-level continuous score for treatment assignment generated in the ith fold. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.
ind	A vector of integers (between 1 and number of folds inclusive) indicating which testing set does each sample belong to.
ngates	The number of groups to separate the data into. The groups are determined by tau. Default is 5.

Value

A list that contains the following items:

gate	The estimated vector of GATEs under cross-validation of length ngates arranged in order of increasing tau.
sd	The estimated vector of standard deviation of GATEs under cross-validation.

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>, <https://www.michaellz.com/>;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D = c(1,0,1,0,1,0,1,0)
tau = matrix(c(0,0.1,0.2,0.3,0.4,0.5,0.6,0.7,-0.5,-0.3,-0.1,0.1,0.3,0.5,0.7,0.9),nrow = 8, ncol = 2)
Y = c(4,5,0,2,4,1,-4,3)
ind = c(rep(1,4),rep(2,4))
gatelist <- GATEcv(D, tau, Y, ind, ngates = 2)
gatelist$gate
gatelist$sd
```

---

het.test | *The Heterogeneity Test for Grouped Average Treatment Effects (GATEs) in Randomized Experiments*

Description

This function calculates statistics related to the test of heterogeneous treatment effects across groups.

Usage

```
het.test(D, tau, Y, ngates = 5)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A vector of the unit-level continuous score. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.
ngates	The number of groups to separate the data into. The groups are determined by tau. Default is 5.

Details

The details of the methods for this design are given in Imai and Li (2022).

Value

A list that contains the following items:

stat	The estimated statistic for the test of heterogeneity.
pval	The p-value of the null hypothesis (that the treatment effects are homogeneous)

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>, https://www.michaellz.com/;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D = c(1,0,1,0,1,0,1,0)
tau = c(0,0.1,0.2,0.3,0.4,0.5,0.6,0.7)
Y = c(4,5,0,2,4,1,-4,3)
hettestlist <- het.test(D,tau,Y,ngates=5)
hettestlist$stat
hettestlist$pval
```

---

hetcv.test	*The Heterogeneity Test for Grouped Average Treatment Effects (GATEs) under Cross Validation in Randomized Experiments*

Description

This function calculates statistics related to the test of heterogeneous treatment effects across groups under cross-validation.

Usage

```
hetcv.test(D, tau, Y, ind, ngates = 5)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A vector of the unit-level continuous score. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.
ind	A vector of integers (between 1 and number of folds inclusive) indicating which testing set does each sample belong to.
ngates	The number of groups to separate the data into. The groups are determined by tau. Default is 5.

Details

The details of the methods for this design are given in Imai and Li (2022).

Value

A list that contains the following items:

stat   The estimated statistic for the test of heterogeneity under cross-validation.

pval   The p-value of the null hypothesis (that the treatment effects are homogeneous)

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>, <https://www.michaellz.com/>;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D = c(1,0,1,0,1,0,1,0)
tau = matrix(c(0,0.1,0.2,0.3,0.4,0.5,0.6,0.7,-0.5,-0.3,-0.1,0.1,0.3,0.5,0.7,0.9),nrow = 8, ncol = 2)
Y = c(4,5,0,2,4,1,-4,3)
ind = c(rep(1,4),rep(2,4))
hettestlist <- hetcv.test(D,tau,Y,ind,ngates=2)
hettestlist$stat
hettestlist$pval
```

---

   plot.hte   *Plot the GATE estimate*

Description

Plot the GATE estimate

Usage

```
## S3 method for class 'hte'
plot(x, ...)
```

Arguments

x   An table object. This is typically an output of evaluate_hte() function.

...   Further arguments passed to the function.

Value

A plot of ggplot2 object.

---

plot_CI *Plot Confidence Intervals*

Description

A generic function to plot uniform and pointwise confidence intervals for HTE objects.

Usage

```
plot_CI(x, ...)
```

Arguments

x	An object for which a plot is desired.
...	Further arguments passed to methods.

Value

A ggplot2 object displaying uniform and pointwise confidence intervals for heterogeneous treatment effects.

---

plot_CI.hte *Plot the uniform confidence interval*

Description

Plot the uniform confidence interval

Usage

```
## S3 method for class 'hte'
plot_CI(x, alpha = 0.05, ...)
```

Arguments

x	An object of evaluate_hte() class. This is typically an output of evaluate_hte() function.
alpha	Significance level. Default is 0.05.
...	Further arguments passed to the function.

Value

A plot of ggplot2 object.

---

print.summary.hte *Print*

Description

Print

Usage

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

Arguments

x   An object of summary.hte class. This is typically an output of summary.hte()
                 function.

...   Other parameters. Currently not supported.

Value

No return value, called for side effects (prints summary tables to console).

---

print.summary.test_hte

                 Print

Description

Print

Usage

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

Arguments

x   An object of summary.test_hte class. This is typically an output of summary.test_hte()
                 function.

...   Other parameters.

Value

No return value, called for side effects (prints test results to console).

---

summary.hte   *Summarize Heterogeneity and Consistency Tests*

Description

Summarize Heterogeneity and Consistency Tests

Usage

```
## S3 method for class 'hte'
summary(object, ...)
```

Arguments

object   An object of `evaluate_hte` class (typically an output of `evaluate_hte()` function).

...   Other parameters.

Value

An object of class `summary.hte`, which is a list containing:

GATE A tibble with group average treatment effect estimates, including columns: group, algorithm, estimate, std.deviation, lower, upper, z.score, and p.value.

URATE A tibble with uplift rate estimates for exceptional responders, including columns: algorithm, estimate, std.deviation, conf.low.uniform, z.score, and p.value. Returns NULL when cross-validation is used.

---

summary.test_hte   *Summarize Heterogeneity and Consistency Tests*

Description

Summarize Heterogeneity and Consistency Tests

Usage

```
## S3 method for class 'test_hte'
summary(object, ...)
```

Arguments

object   An object of `test_hte` class (typically an output of `test_hte()` function).

...   Other parameters.

Value

An object of class `summary.test_hte`, which is a list containing:

Consistency A tibble with consistency test results, including columns: algorithm, statistic, and p.value (for sample splitting).

Heterogeneity A tibble with heterogeneity test results, including columns: algorithm, statistic, and p.value (for sample splitting).

Consistency_cv A tibble with consistency test results for cross-validation.

Heterogeneity_cv A tibble with heterogeneity test results for cross-validation.

Note: The output contains either the first two or last two elements depending on whether cross-validation was used.

---

test_itr   *Conduct hypothesis tests*

Description

Conduct hypothesis tests

Usage

```
test_itr(model, nsim = 1000, ...)
```

Arguments

model	Fitted model. Usually an output from `evaluate_hte`.
nsim	Number of Monte Carlo simulations used to simulate the null distributions. Default is 1000.
...	Further arguments passed to the function.

Value

An object of `test_itr` class

URATE	*This function use individualized treatment rule to identify exceptional responders. The details of the methods for this design are given in Imai and Li (2023).*

Description

This function use individualized treatment rule to identify exceptional responders. The details of the methods for this design are given in Imai and Li (2023).

Usage

```
URATE(D, tau, Y)
```

Arguments

D	A vector of the unit-level binary treatment receipt variable for each sample.
tau	A vector of the unit-level continuous score. Conditional Average Treatment Effect is one possible measure.
Y	A vector of the outcome variable of interest for each sample.

Value

A list that contains the following items:

rate	The estimated vector of URATE of length Y.
sd	The estimated vector of standard deviation of URATE.

Author(s)

Michael Lingzhi Li, Technology and Operations Management, Harvard Business School <mili@hbs.edu>, https://www.michaellz.com/;

References

Imai and Li (2022). "Statistical Inference for Heterogeneous Treatment Effects Discovered by Generic Machine Learning in Randomized Experiments",

Examples

```
D <- c(1, 0, 1, 0, 1, 0, 1, 0)
tau <- c(0, 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7)
Y <- c(4, 5, 0, 2, 4, 1, -4, 3)
ratelist <- URATE(D, tau, Y)
ratelist$rate
ratelist$sd
```

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